Quick reference guide

Dense matrix and array manipulation

top

Modules and Header files

The **Eigen** library is divided in a Core module and several additional modules. Each module has a corresponding header file which has to be included in order to use the module. The Dense and **Eigen** header files are provided to conveniently gain access to several modules at once.

Module	Header file	Contents
Core	#include <eigen core=""></eigen>	Matrix and Array classes, basic linear algebra (including triangular and selfadjoint products), array manipulation
Geometry	<pre>#include <eigen geometry=""></eigen></pre>	Transform, Translation, Scaling, Rotation2D and 3D rotations (Quaternion, AngleAxis)
LU	#include <eigen lu=""></eigen>	Inverse, determinant, LU decompositions with solver (FullPivLU, PartialPivLU)
Cholesky	<pre>#include <eigen cholesky=""></eigen></pre>	LLT and LDLT Cholesky factorization with solver
Householder	#include <eigen householder=""></eigen>	Householder transformations; this module is used by several linear algebra modules
SVD	<pre>#include <eigen svd=""></eigen></pre>	SVD decomposition with least-squares solver (JacobiSVD)
QR	#include <eigen qr=""></eigen>	QR decomposition with solver (HouseholderQR, ColPivHouseholderQR, FullPivHouseholderQR)
Eigenvalues	<pre>#include</pre>	Eigenvalue, eigenvector decompositions (EigenSolver, SelfAdjointEigenSolver, ComplexEigenSolver)
Sparse	<pre>#include <eigen sparse=""></eigen></pre>	Sparse matrix storage and related basic linear algebra (SparseMatrix, DynamicSparseMatrix, SparseVector)
	<pre>#include <eigen dense=""></eigen></pre>	Includes Core, Geometry, LU, Cholesky, SVD, QR, and Eigenvalues header files
	<pre>#include <eigen eigen=""></eigen></pre>	Includes Dense and Sparse header files (the whole Eigen library)

top

Array, matrix and vector types

Recall: Eigen provides two kinds of dense objects: mathematical matrices and vectors which are both represented by the template class **Matrix**, and general 1D and 2D arrays represented by the template class **Array**:

typedef Matrix<Scalar, RowsAtCompileTime, ColsAtCompileTime, Options> MyMatrixType; typedef Array<Scalar, RowsAtCompileTime, ColsAtCompileTime, Options> MyArrayType;

- Scalar is the scalar type of the coefficients (e.g., float, double, bool, int, etc.).
- RowsAtCompileTime and ColsAtCompileTime are the number of rows and columns of the matrix as known at compiletime or Dynamic.
- Options can be ColMajor or RowMajor, default is ColMajor. (see class Matrix for more options)

All combinations are allowed: you can have a matrix with a fixed number of rows and a dynamic number of columns, etc. The following are all valid:

```
Matrix<double, 6, Dynamic> // Dynamic number of columns (heap allocation)
Matrix<double, Dynamic, 2> // Dynamic number of rows (heap allocation)
Matrix<double, Dynamic, Dynamic, RowMajor> // Fully dynamic, row major (heap allocation)
Matrix<double, 13, 3> // Fully fixed (usually allocated on stack)
```

In most cases, you can simply use one of the convenience typedefs for matrices and arrays. Some examples:

```
Matrices
                                                      Arrays
Matrix<float,Dynamic,Dynamic>
                                        MatrixXf
                                                      Array<float,Dynamic,Dynamic>
                                                                                               ArrayXXf
Matrix<double, Dynamic, 1>
                                  <=>
                                        VectorXd
                                                      Array<double,Dynamic,1>
                                                                                         <=>
                                                                                               ArrayXd
Matrix<int,1,Dynamic>
                                                      Array<int,1,Dynamic>
                                                                                               RowArravXi
                                        RowVectorXi
                                                                                         <=>
                                  <=>
Matrix<float,3,3>
                                  <=>
                                        Matrix3f
                                                      Array<float,3,3>
                                                                                         <=>
                                                                                               Array33f
Matrix<float,4,1>
                                                      Array<float,4,1>
                                  <=>
                                        Vector4f
                                                                                               Array4f
```

Conversion between the matrix and array worlds:

In the rest of this document we will use the following symbols to emphasize the features which are specifics to a given kind of object:

- · * linear algebra matrix and vector only
- * array objects only

Basic matrix manipulation

```
1D objects
                                                   2D objects
                                                                                              Notes
                 Vector4d
                                                   Matrix4f
Constructors
                                                                                              By default, the
                          v1(x, y);
                 Vector2f
                                                                                              coefficients
                 Array3i
                          v2(x, y, z);
                 Vector4d
                          v3(x, y, z, w);
                                                                                              are left uninitialized
                          v5; // empty object
                 VectorXf
                                                   MatrixXf
                                                            m5; // empty object
                ArrayXf
                           v6(size);
                                                   MatrixXf
                                                            m6(nb_rows, nb_columns);
                                                                   m1 << 1, 2, 3,
                                 v1 << x, y, z;
v2 << 1, 2, 3,
                 Vector3f
                          v1;
                                                   Matrix3f
Comma
                ArrayXf
                                                                        4,
                          v2(4);
                                                                        4, 5,
7, 8,
initializer
                 int rows=5, cols=5;
Comma
                                                                                              output:
                initializer (bis)
                                                                                               12300
                      MatrixXf::Zero(rows-3,3),
                                                                                               4 5 6 0 0
                      MatrixXf::Identity(rows-3,cols-3);
                 cout << m;
                                                                                               78900
                                                                                               00010
                                                                                               00001
                 vector.size();
                                                   matrix.rows();
                                                                           matrix.cols();
Runtime info
                                                                                              Inner/Outer* are
                                                   matrix.innerSize();
                 vector.innerStride();
                                                          matrix.outerSize();
                                                                                              storage order
                 vector.data();
                                                   matrix.innerStride();
                                                                                              dependent
                                                          matrix.outerStride();
                                                   matrix.data();
                                                 ObjectType::RowsAtCompileTime
                 ObjectType::Scalar
Compile-time
                                                ObjectType::ColsAtCompileTime
                 ObjectType::RealScalar
```

```
ObjectType::Index
                                                      ObjectType::SizeAtCompileTime
info
                  vector.resize(size);
                                                        matrix.resize(nb_rows, nb_cols);
Resizing
                                                                                                        no-op if the new
                                                        matrix.resize(Eigen::NoChange, nb_cols);
matrix.resize(nb_rows, Eigen::NoChange);
                                                                                                        sizes match,
                                                        matrix.resizeLike(other_matrix);
                  vector.resizeLike(other_vector);
                                                                                                        otherwise data are
                  vector.conservativeResize(size);
                                                        matrix.conservativeResize(nb_rows,
                                                                nb_cols);
                                                                                                        lost
                                                                                                        resizing with data
                                                                                                        preservation
                  vector(i)
                                                        matrix(i,j)
                                  vector.x()
Coeff access
                                                                                                        Range checking is
                  vector[i]
                                  vector.y()
with
                                  vector.z()
                                                                                                        disabled if
                                  vector.w()
range checking
                                                                                                        NDEBUG
                                                                                                        EIGEN_NO_DEBUG
                                                                                                        is defined
                  vector.coeff(i)
                                                        matrix.coeff(i,j)
Coeff access
                  vector.coeffRef(i)
                                                        matrix.coeffRef(i,j)
without
range checking
                  object = expression;
Assignment/copy
                                                                                                        the destination
                  object_of_float = expression_of_double.cast<float>();
                                                                                                        automatically
                                                                                                        resized (if possible)
```

Predefined Matrices

```
Fixed-size matrix or vector
                                     Dynamic-size matrix
                                                                              Dynamic-size vector
typedef {Matrix3f|Array33f}
                                      typedef {MatrixXf|ArrayXXf}
                                                                              typedef {VectorXf|ArrayXf}
       FixedXD;
                                             Dynamic2D;
                                                                                      Dynamic1D;
FixedXD x;
                                     Dynamic2Ď x;
                                                                              Dynamic1D x;
                                     x = Dynamic2D::Zero(rows, cols);
x = FixedXD::Zero();
                                                                              x = Dynamic1D::Zero(size);
x = FixedXD::Ones();
                                       = Dynamic2D::Ones(rows, cols);
                                                                              x = Dynamic1D::Ones(size);
x = FixedXD::Constant(value);
                                     x = Dynamic2D::Constant(rows, cols,
                                                                              x = Dynamic1D::Constant(size,
x = FixedXD::Random();
                                             value):
                                                                                      value);
                                     x = Dynamic2D::Random(rows, cols);
                                                                              x = Dynamic1D::Random(size);
x = FixedXD::LinSpaced(size, low,
       high);
                                     N/A
                                                                              x = Dynamic1D::LinSpaced(size, low,
                                                                                     high);
x.setZero();
                                     x.setZero(rows, cols);
x.setOnes();
                                     x.setOnes(rows, cols);
                                                                              x.setZero(size);
x.setConstant(value);
                                     x.setConstant(rows, cols, value);
                                                                              x.setOnes(size);
x.setRandom()
                                     x.setRandom(rows, cols);
                                                                              x.setConstant(size, value);
x.setLinSpaced(size, low, high);
                                                                              x.setRandom(size);
                                                                              x.setLinSpaced(size, low, high);
Identity and basis vectors *
x = FixedXD::Identity();
                                     x = Dynamic2D::Identity(rows, cols);
                                                                              N/A
x.setIdentity();
                                     x.setIdentity(rows, cols);
Vector3f::UnitX() // 1 0 0
                                                                              VectorXf::Unit(size,i)
Vector3f::UnitY() // 0 1 0
                                                                              VectorXf::Unit(4,1) ==
Vector3f::UnitZ() // 0 0 1
                                     N/A
                                                                                      Vector4f(0,1,0,0)
                                                                                      Vector4f::UnitY()
```

Mapping external arrays

```
float data[] = {1,2,3,4};
Contiguous
               Map<Vector3f> v1(data);
                                               // uses v1 as a Vector3f object
               Map<ArrayXf> v2(data,3);
                                               // uses v2 as a ArrayXf object
memory
               Map<Array22f> m1(data);
                                               // uses m1 as a Array22f object
               Map<MatrixXf> m2(data,2,2);
                                               // uses m2 as a MatrixXf object
               float data[] = {1,2,3,4,5,6,7,8,9};
Typical usage
                                                                                     // = [1,3,5]
// = [1,4,7]
               Map<VectorXf,0,InnerStride<2> >
                                                  v1(data,3);
                                                  v2(data,3,InnerStride<>(3));
of strides
               Map<VectorXf,0,InnerStride<> >
                                                                                     // both lines
               Map<MatrixXf,0,OuterStride<3> >
                                                  m2(data,2,3);
               Map<MatrixXf,0,OuterStride<> >
                                                  m1(data,2,3,OuterStride<>(3));
                                                                                     // are equal to:
                                                                                                        2,5,8
```

top

Arithmetic Operators

```
mat3 = mat1 + mat2;
                                               mat3 += mat1;
add
                mat3 = mat1 - mat2;
                                               mat3 -= mat1;
subtract
                mat3 = mat1 * s1;
                                               mat3 *= s1;
                                                                     mat3 = s1 * mat1;
scalar product
                                               mat3 /= s1;
                mat3 = mat1 / s1;
                col2 = mat1 * col1;
matrix/vector
                row2 = row1 * mat1;
                                               row1 *= mat1;
products *
                mat3 = mat1 * mat2;
                                               mat3 *= mat1;
                                               mat1.transposeInPlace();
                mat1 = mat2.transpose();
transposition
                mat1 = mat2.adjoint();
                                               mat1.adjointInPlace();
adjoint *
                dot product
inner product *
                scalar = (col1.adjoint() * col2).value();
                mat = col1 * col2.transpose();
outer product *
                 scalar = vec1.norm();
                                               scalar = vec1.squaredNorm()
norm
                                               vec1.normalize(); // inplace
                vec2 = vec1.normalized();
normalization *
                #include <Eigen/Geometry>
cross product *
                vec3 = vec1.cross(vec2);
```

top

Coefficient-wise & Array operators

Coefficient-wise operators for matrices and vectors:

```
Matrix API *

mat1.cwiseMin(mat2)
mat1.cwiseMax(mat2)
mat1.cwiseAbs2()
mat1.cwiseAbs()
mat1.cwiseSqrt()
mat1.cwiseProduct(mat2)
mat1.cwiseQuotient(mat2)
mat1.array().min(mat2.array())
mat1.array().max(mat2.array())
mat1.array().abs2()
mat1.array().abs()
mat1.array().sqrt()
mat1.array() * mat2.array()
mat1.array() / mat2.array()
```

It is also very simple to apply any user defined function foo using DenseBase::unaryExpr together with std::ptr_fun:

```
mat1.unaryExpr(std::ptr_fun(foo))
```

Array operators:*

```
array1 *= array2
                     array1 * array2
                                          array1 / array2
                                                                                    array1 /= array2
Arithmetic operators
                     array1 + scalar
                                          array1 - scalar
                                                               array1 += scalar
                                                                                    array1 -= scalar
                     array1 < array2
                                          array1 > array2
                                                               array1 < scalar
                                                                                    array1 > scalar
Comparisons
                     array1 <= array2
                                          array1 >= array2
                                                               array1 <= scalar
                                                                                   array1 >= scalar
                                                               array1 == scalar
                     array1 == array2
                                          array1 != array2
                                                                                    array1 != scalar
                     array1.min(array2)
```

```
array1.max(array2)
Trigo, power, and
                      array1.abs2()
misc functions
                      array1.abs()
                                                      abs(array1)
                      array1.sqrt()
                                                      sqrt(array1)
and the STL variants
                      array1.log()
                                                      log(array1)
                      array1.exp()
                                                      exp(array1)
                      array1.pow(exponent)
                                                      pow(array1,exponent)
                      array1.square()
                      array1.cube()
                      array1.inverse()
                      array1.sin()
                                                      sin(array1)
                      array1.cos()
                                                      cos(array1)
                      array1.tan()
                                                      tan(array1)
                      array1.asin()
                                                      asin(array1)
                      array1.acos()
                                                      acos(array1)
```

top

Reductions

Eigen provides several reduction methods such as: minCoeff() , maxCoeff() , sum() , prod() , trace() *, norm() *, squaredNorm() *, all() , and any() . All reduction operations can be done matrix-wise, column-wise or row-wise . Usage example:

```
mat.minCoeff();

mat.colwise().minCoeff();

mat.rowwise().minCoeff();

1

2 3 1

mat.rowwise().minCoeff();

1
2
4
```

Special versions of minCoeff and maxCoeff:

Typical use cases of all() and any():

```
if((array1 > 0).all()) ... // if all coefficients of array1 are greater than 0 ...
if((array1 < array2).any()) ... // if there exist a pair i,j such that array1(i,j) < array2(i,j) ...</pre>
```

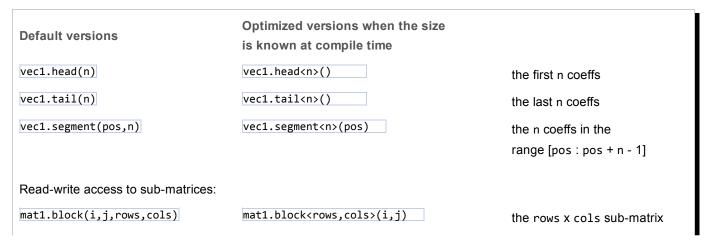
ton

Sub-matrices

Read-write access to a **column** or a **row** of a matrix (or array):

```
mat1.row(i) = mat2.col(j);
mat1.col(j1).swap(mat1.col(j2));
```

Read-write access to sub-vectors:



```
(more)
                                     (more)
                                                                                  starting from position (i,j)
mat1.topLeftCorner(rows,cols)
                                     mat1.topLeftCorner<rows,cols>()
                                                                                  the rows x cols sub-matrix
mat1.topRightCorner(rows,cols)
                                     mat1.topRightCorner<rows,cols>()
mat1.bottomLeftCorner(rows,cols)
                                     mat1.bottomLeftCorner<rows,cols>()
                                                                                  taken in one of the four corners
mat1.bottomRightCorner(rows,cols)
                                     mat1.bottomRightCorner<rows,cols>()
mat1.topRows(rows)
                                     mat1.topRows<rows>()
                                                                                  specialized versions of block()
mat1.bottomRows(rows)
                                     mat1.bottomRows<rows>()
mat1.leftCols(cols)
                                     mat1.leftCols<cols>()
                                                                                  when the block fit two corners
                                     mat1.rightCols<cols>()
mat1.rightCols(cols)
```

top

Miscellaneous operations

Reverse

Vectors, rows, and/or columns of a matrix can be reversed (see **DenseBase::reverse()**, **DenseBase::reverseInPlace()**, **VectorwiseOp::reverse()**).

Replicate

Vectors, matrices, rows, and/or columns can be replicated in any direction (see **DenseBase::replicate()**, **VectorwiseOp::replicate()**)

```
vec.replicate(times)
mat.replicate(vertical_times, horizontal_times)
mat.colwise().replicate(vertical_times, horizontal_times)
    HorizontalTimes>()
mat.rowwise().replicate(vertical_times, horizontal_times)
    HorizontalTimes>()
vec.replicate
mat.replicate
mat.colwise().replicate
vec.replicate
mat.replicate
vec.replicate
mat.colwise().replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
mat.colwise().replicate
vec.replicate
mat.colwise().replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
mat.colwise().replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
vec.replicate
mat.colwise().replicate
vec.replicate
mat.rowwise().replicate
vec.replicate
vec.replicate<
```

top

Diagonal, Triangular, and Self-adjoint matrices

(matrix world *)

Diagonal matrices

```
Operation
                                                       Code
                                                       mat1 = vec1.asDiagonal();
view a vector as a diagonal matrix
                                                       DiagonalMatrix<Scalar,SizeAtCompileTime> diag1(size);
Declare a diagonal matrix
                                                        diag1.diagonal() = vector;
                                                        vec1 = mat1.diagonal();
                                                                                        mat1.diagonal() = vec1;
Access the diagonal and super/sub diagonals of a
                                                                // main diagonal
matrix as a vector (read/write)
                                                        vec1 = mat1.diagonal(+n);
                                                                                        mat1.diagonal(+n) = vec1;
                                                               // n-th super diagonal
                                                                                        mat1.diagonal(-n) = vec1;
                                                        vec1 = mat1.diagonal(-n);
                                                                // n-th sub diagonal
                                                        vec1 = mat1.diagonal<1>();
                                                                                        mat1.diagonal<1>() = vec1;
                                                                // first super diagonal
                                                        vec1 = mat1.diagonal<-2>();
                                                                                        mat1.diagonal<-2>() = vec1;
                                                                // second sub diagonal
```

```
Optimized products and inverse
```

```
mat3 = scalar * diag1 * mat1;
mat3 += scalar * mat1 * vec1.asDiagonal();
mat3 = vec1.asDiagonal().inverse() * mat1
mat3 = mat1 * diag1.inverse()
```

Triangular views

TriangularView gives a view on a triangular part of a dense matrix and allows to perform optimized operations on it. The opposite triangular part is never referenced and can be used to store other information.

Note

The .triangularView() template member function requires the template keyword if it is used on an object of a type that depends on a template parameter; see The template and typename keywords in C++ for details.

Operation	Code
Reference to a triangular with optional	<pre>m.triangularView<xxx>()</xxx></pre>
unit or null diagonal (read/write):	Xxx = Upper, Lower, StrictlyUpper, StrictlyLower, UnitUpper,
	UnitLower
Writing to a specific triangular part:	<pre>m1.triangularView<eigen::lower>() = m2 + m3</eigen::lower></pre>
(only the referenced triangular part is evaluated)	
Conversion to a dense matrix setting the opposite	<pre>m2 = m1.triangularView<eigen::unitupper>()</eigen::unitupper></pre>
triangular part to zero:	
Products:	m3 += s1 * m1.adjoint().triangularView <eigen::unitupper>()</eigen::unitupper>
	m3 -= s1 * m2.conjugate() * m1.adjoint().triangularView <eigen::lower>()</eigen::lower>
Solving linear equations:	
$M_2 := L_1^{-1} M_2$	L1.triangularView <eigen::unitlower>().solveInPlace(M2) L1.triangularView<eigen::lower></eigen::lower></eigen::unitlower>
$M_3 := L_1^{*-1} M_3$	().adjoint().solveInPlace(M3) U1.triangularView <eigen::upper>().solveInPlace<ontheright></ontheright></eigen::upper>
$M_4 := M_4 U_1^{-1}$	(M4)

Symmetric/selfadjoint views

Just as for triangular matrix, you can reference any triangular part of a square matrix to see it as a selfadjoint matrix and perform special and optimized operations. Again the opposite triangular part is never referenced and can be used to store other information.

Note

The .selfadjointView() template member function requires the template keyword if it is used on an object of a type that depends on a template parameter; see The template and typename keywords in C++ for details.

```
Code

Conversion to a dense matrix:

m2 = m.selfadjointView<Eigen::Lower>();

Product with another general matrix or vector:

m3 = s1 * m1.conjugate().selfadjointView<Eigen::Upper>() * m3;
m3 -= s1 * m3.adjoint() * m1.selfadjointView<Eigen::Lower>();

Rank 1 and rank K update:
```