

Numerical (index.html)

Julia (julia-cheatsheet.html)

Python (python-cheatsheet.html)

Statistics (stats-cheatsheet.html)



(https://github.com/QuantEcon/QuantEcon.cheatsheet)

MATLAB--Python--Julia cheatsheet

Dependencies and Setup

Creating Vectors

Creating Matrices

Manipulating Vectors and Matrices

Accessing Vector/Matrix Elements

Mathematical Operations

Sum / max / min

Programming

Dependencies and Setup

In the Python code we assume that you have already run import numpy as np

In the Julia, we assume you are using v1.0.2 or later with Compat v1.3.0 or later and have run

using LinearAlgebra, Statistics, Compat

Creating Vectors

MATLAB

PYTHON

JULIA

Row vector: size (1, n)

 $A = [1 \ 2 \ 3]$

A = np.array([1, 2, 3]).reshape(1, 3)

 $A = [1 \ 2 \ 3]$

MATLAB

PYTHON

JULIA

Column vector: size (n, 1)

1d array: size (n,)

Not possible

$$A = [1; 2; 3]$$

or

$$A = [1, 2, 3]$$

Integers from j to n with step size k

$$A = np.arange(j, n+1, k)$$

$$A = j:k:n$$

Linearly spaced vector of k points

$$A = linspace(1, 5, k)$$

$$A = np.linspace(1, 5, k)$$

Creating Matrices

MATLAB

PYTHON

JULIA

Create a matrix

$$A = [1 \ 2; \ 3 \ 4]$$

$$A = [1 \ 2; \ 3 \ 4]$$

2 x 2 matrix of zeros

$$A = zeros(2, 2)$$

2 x 2 matrix of ones

$$A = ones(2, 2)$$

$$A = np.ones((2, 2))$$

$$A = ones(2, 2)$$

2 x 2 identity matrix

$$A = eye(2, 2)$$

$$A = np.eye(2)$$

Diagonal matrix

$$A = diag([1 2 3])$$

Uniform random numbers

$$A = rand(2, 2)$$

$$A = np.random.rand(2, 2)$$

$$A = rand(2, 2)$$

Normal random numbers

$$A = randn(2, 2)$$

$$A = randn(2, 2)$$

Sparse Matrices

$$A = sparse(2, 2)$$

 $A(1, 2) = 4$
 $A(2, 2) = 1$

Tridiagonal Matrices

```
import sp.sparse as sp
diagonals = [[4, 5, 6,
7], [1, 2, 3], [8, 9,
10]]
sp.diags(diagonals, [0,
-1, 2]).toarray()
```

Manipulating Vectors and Matrices

MATLAB

PYTHON

JULIA

Transpose

A. '

A.T

transpose(A)

Complex conjugate transpose (Adjoint)

Α'

A.conj()

Α'

or

or

Concatenate horizontally

 $A = [[1 \ 2] \ [1 \ 2]]$

B = np.array([1, 2]) A = np.hstack((B, B)) A = [[1 2] [1 2]]

or

A = horzcat([1 2], [1 2])

A = hcat([1 2], [1 2])

Concatenate vertically

 $A = [[1 \ 2]; [1 \ 2]]$

B = np.array([1, 2]) A = np.vstack((B, B)) A = [[1 2]; [1 2]]

or

A = vertcat([1 2], [1 2])

A = vcat([1 2], [1 2])

MATLAB	PYTHON	JULIA
Reshape (to 5 rows, 2 columns)		
A = reshape(1:10, 5, 2)	A = A.reshape(5, 2)	A = reshape(1:10, 5, 2)
Convert matrix to vector		
A(:)	A = A.flatten()	A[:]
Flip left/right		
fliplr(A)	np.fliplr(A)	reverse(A, dims = 2)
Flip up/down		
flipud(A)	np.flipud(A)	reverse(A, dims = 1)
Repeat matrix (3 times in the row dimension, 4 times in the column dimension)		
repmat(A, 3, 4)	np.tile(A, (4, 3))	repeat(A, 3, 4)
Preallocating/Similar		
<pre>x = rand(10) y = zeros(size(x, 1), size(x, 2))</pre>	<pre>x = np.random.rand(3, 3) y = np.empty_like(x)</pre>	<pre>x = rand(3, 3) y = similar(x) # new dims</pre>

new dims

y = np.empty((2, 3))

N/A similar type

y = similar(x, 2, 2)

MATLAB	

PYTHON

JULIA

Broadcast a function over a collection/matrix/vector

```
f = @(x) x.^2
g = @(x, y) x + 2 + y.^2
x = 1:10
y = 2:11
f(x)
g(x, y)
```

Functions broadcast directly

```
def f(x):
    return x**2
def g(x, y):
    return x + 2 + y**2
x = np.arange(1, 10, 1)
y = np.arange(2, 11, 1)
f(x)
g(x, y)
```

f(x) = x^2 g(x, y) = x + 2 + y^2 x = 1:10 y = 2:11 f.(x) g.(x, y)

Functions broadcast directly

Accessing Vector/Matrix Elements

MATLAB PYTHON JULIA

Access one element

A(2, 2) A[1, 1] A[2, 2]

Access specific rows

A(1:4, :)
A[0:4, :]

Access specific columns

A(:, 1:4) A[:, 0:4] A[:, 1:4]

Remove a row

A([1 2 4], :)
A[[0, 1, 3], :]
A[[1, 2, 4], :]

Diagonals of matrix

diag(A) | np.diag(A) | diag(A)

MATLAB	PYTHON	JULIA
Get dimensions of matrix		
<pre>[nrow ncol] = size(A)</pre>	<pre>nrow, ncol = np.shape(A)</pre>	nrow, ncol = size(A)
Mathematical Operations		
MATLAB	PYTHON	JULIA
Dot product		
dot(A, B)	np.dot(A, B) or A @ B	dot(A, B)
		A · B # \cdot <tab></tab>
Matrix multiplication		
A * B	A @ B	A * B
Inplace matrix multiplication		
Not possible	<pre>x = np.array([1, 2]).reshape(2, 1) A = np.array(([1, 2], [3, 4])) y = np.empty_like(x) np.matmul(A, x, y)</pre>	<pre>x = [1, 2] A = [1 2; 3 4] y = similar(x) mul!(y, A, x)</pre>
Element-wise multiplication		
A .* B	A * B	A .* B
Matrix to a power		
A^2	<pre>np.linalg.matrix_power(A, 2)</pre>	A^2

MATLAB	PYTHON	JULIA
Matrix to a power, elementwise		
A.^2	A**2	A.^2
Inverse		
inv(A)	np.linalg.inv(A)	inv(A)
or		or
A^(-1)		A^(-1)
Determinant		
det(A)	np.linalg.det(A)	det(A)
Eigenvalues and eigenvectors		
<pre>[vec, val] = eig(A)</pre>	<pre>val, vec = np.linalg.eig(A)</pre>	<pre>val, vec = eigen(A)</pre>
Euclidean norm		
norm(A)	np.linalg.norm(A)	norm(A)
Solve linear system $Ax = b$ (when A is square)		
A\b	np.linalg.solve(A, b)	A\b
Solve least squares problem $Ax = b$ (when A is rectangular)		
A\b	np.linalg.lstsq(A, b)	A\b

MATLAB

PYTHON

JULIA

Sum / max / min of each column

```
sum(A, 1)
max(A, [], 1)
min(A, [], 1)
```

```
np.sum(A, 0)
np.max(A, 0)
np.min(A, 0)
```

```
sum(A, dims = 1)
maximum(A, dims = 1)
minimum(A, dims = 1)
```

Sum / max / min of each row

```
sum(A, 2)
max(A, [], 2)
min(A, [], 2)
```

```
np.sum(A, 1)
np.max(A, 1)
np.min(A, 1)
```

```
sum(A, dims = 2)
maximum(A, dims = 2)
minimum(A, dims = 2)
```

Sum / max / min of entire matrix

```
sum(A(:))
max(A(:))
min(A(:))
```

```
np.sum(A)
np.amax(A)
np.amin(A)
```

```
sum(A)
maximum(A)
minimum(A)
```

Cumulative sum / max / min by row

```
cumsum(A, 1)
cummax(A, 1)
cummin(A, 1)
```

```
np.cumsum(A, 0)
np.maximum.accumulate(A,
0)
np.minimum.accumulate(A,
0)
```

```
cumsum(A, dims = 1)
accumulate(max, A, dims =
1)
accumulate(min, A, dims =
1)
```

Cumulative sum / max / min by column

```
cumsum(A, 2)
cummax(A, 2)
cummin(A, 2)
```

```
np.cumsum(A, 1)
np.maximum.accumulate(A,
1)
np.minimum.accumulate(A,
1)
```

```
cumsum(A, dims = 2)
accumulate(max, A, dims =
2)
accumulate(min, A, dims =
2)
```

Programming

MATLAB

PYTHON

JULIA

Comment one line

% This is a comment

This is a comment

This is a comment

Comment block

%{

Comment block

%}

Block

comment

following PEP8

#=

Comment block

=#

For loop

for i = 1:N

% do something

end

for i in range(n):
 # do something

for i in 1:N
 # do something
end

While loop

while i <= N

% do something

end

while i <= N:

do something

while i <= N

do something

end

lf

if i <= N

% do something

end

if i <= N:

do something

if i <= N

do something

end

If / else

if i <= N

% do something

el se

% do something else

end

if i <= N:

do something

else:

so something else

if i <= N

do something

else

do something else

end

Print text and variable

Function: anonymous

$$f = @(x) x^2$$

Function

Tuples

Can use cells but watch performance

Named Tuples/ Anonymous Structures

```
from collections import
namedtuple

mdef = namedtuple('m', 'x
y')
m = mdef(1, 2)
m.x
```

```
# vanilla
m = (x = 1, y = 2)
m.x

# constructor
using Parameters
mdef = @with_kw (x=1, y=2)
m = mdef() # same as
above
m = mdef(x = 3)
```

MATLAB	PYTHON	JULIA

Closures

Inplace Modification

No consistent or simple syntax to achieve <u>this</u> (<u>https://blogs.mathworks.com/loren/2007/03/22/in-place-operations-on-data/</u>)

```
def f(x):
    x **=2
    return

x = np.random.rand(10)
f(x)
```

```
function f!(out, x)
    out .= x.^2
end
x = rand(10)
y = similar(x)
f!(y, x)
```

Credits

This cheat sheet was created by <u>Victoria Gregory (https://github.com/vgregory757)</u>, <u>Andrij Stachurski (http://drdrij.com/)</u>, <u>Natasha Watkins (https://github.com/natashawatkins)</u> and other collaborators on behalf of <u>QuantEcon (http://quantecon.org/)</u>.

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