Matlab Cheat Sheet

Some nifty commands

clc Clear command window Clear system memory clear Clear x from memory clear x Last result ans closes all figures close all close(H)

closes figure H whos lists data structures winopen(pwd) Open current folder class(obj) returns objects class convert doubles to Integers int16(x)=y

Reads data dlmread('path') dlmwrite('path',M) Writes M to path

saves all variables to .mat file save filename save filename x,y saves x,y variables to .mat file appends x to .mat file save -append filename x

load filename loads all variables from .mat file

Lists version and toolboxes ver Makes the beep sound beep

Help/documentation for function doc function search documentation

docsearch string opens webadress web google.com inputdlg Input dialog box

Portions of matrices and vectors

x(:) All elements of x x(j:end) i'th to end element of x 2nd to 5th element of x x(2:5)x(i,:)all i row elements all j column elements x(:,j)diagonal elements of x diag(x) [A,B] concatenates horizontally [A:B] concatenates vertically

Keyboard shortcuts

edit filename Opens filename in editor

Displays hotkeys Alt

F1 Help/documentation for highlighted function

F5 Run code

Run highlighted code F9

F10 Run code line

Run code line, enter functions F11

Shift+F5 Leave debugger Insert break point Ctrl+Page up/down Moves between tabs

Moves between components Ctrl+shift

Interrupts code Ctrl+C

Open highlighted codes file Ctrl+D Ctrl+ R/T Comment/uncomment line

Ctrl+N New script Ctrl+W Close script Docks window Ctrl+shift+d Ctrl+shift+u Undocks window max window/restore size Ctrl+shift+m

Built in functions/constants

absolute value abs(x)3.1415... рi inf

floating point accuracy eps 10^{6}

1e6 sums elements in x

sum(x)

cumsum(x) Cummulative sum Product of array elements prod cumulative product cumprod(x) Difference of elements diff

round/ceil/fix/floor Standard functions..

*Standard functions: sqrt, log, exp, max, min, Bessel

*Factorial(x) is only precise for x < 21

Cell commands A cell can contain any variable type.

a ×b cell array x=cell(a,b) access cell n,m $x\{n,m\}$

cellfun cell2mat(x) transforms cell to matrix

cellfun('fname',C) Applies fname to cells in C

Strings and regular expressions

compare strings (case sensitive) strcomp strcompi compare strings (not case sensitive) as strcomp, but only n first letters strncomp

strfind find string within a string , gives start position

Search for regular expression regexp

Logical operators

&

Short-Circuit AND. &&

AND

11 Short-Circuit or

or not

Equality comparison

not equal isa(obi, 'class name') is object in class *Other logical operators: <,>,>=,<= *All above operators are elementwise

*Class indicators: isnan, isequal, ischar, isinf, isvector

, isempty, isscalar, iscolumn

*Short circuits (SC) only evaluate second criteria if

first criteria is passed, it is therefore faster. And useful fpr avoiding errors occuring in second criteria

*non-SC are bugged and short circuit anyway

Variable generation

i:k row vector $[j, j+1, \ldots, k]$ j:i:k row vector [j, j+i, ..., k], n points linearly spaced linspace(a,b,n) and including a and b NaN(a,b) a×b matrix of NaN values ones(a,b) a×b matrix of 1 values zeros(a,b) a×b matrix of 0 values 2d grid of x and v vectors meshgrid(x,y) [a,b]=deal(NaN(5,5))declares a and b gives x global scope global x

Standard Matrix and vector operations

1x3 (Row) vector defined

3x1 (Column) vector defined

x=[1, 2; 3, 4]2x2 matrix x(2)=4change index value nr 2 Element by element multiplication x.*y Element by element division x./y Element by element addition x+y Element by element subtraction x-y A^n normal/Matrix power of A Elementwise power of A A.^n

Α, Transpose

x=[1, 2, 3]

x=[1; 2; 3]

Inverse of matrix inv(A) size(x) Rows and Columns eve(n) Identity matrix

sort(A) sorts vector from smallest to largest Eigenvalues and eigenvectors eig(A)

*Standard operations: rank, rref, kron, chol

*Inverse of matrix inv(A) should almost never be used, use RREF through \ instead: $inv(A)b = A \setminus b$.

Matrix and vector operations/functions

x(x>5)=0change elemnts >5 to 0 x(x>5)list elements >5 find(A>5) Indices of elements >5 Indices of NaN elements

find(isnan(A)) B=repmat(A.m.n) Makes B from A

bsxfun(fun,A,B) Binary operation on two arrays Calls function m times, gets n inputs arrayfun(fun, A1,...,An)

m times from arrays

*if arrayfun/bsxfun is passed a gpuArray, it runs on GPU.

Statistical commands

hist(x) histogram

random numbers from dist distrnd

pdf from dist distpdf distcdf cdf dist

distrnd random numbers from dist

pdf from dist distpdf distcdf cdf dist

*Standard distributions (dist): norm, t, f, gam, chi2, bino

*Standard functions: mean, median, var, cov(x,y), corr(x,y), *quantile(x,p) is not textbook version.

(It uses interpolation for missing quantiles.

*Like most programs, histogram is not a true histogram.

Structures

StructName.FieldName = Makes structure.

and variable named fieldname. Sets value to struct, cell

vector or a structure. Second element of structure

StructName(2).FieldName getfield(StructName, 'FieldName') Gets data from

structure with fieldname

Plotting commands

plot(x,y,'Linewidth',2) plots x,y points adds gridlines set(gca, 'FontSize', 14) all fonts to size 14 mesh(x,y,z)plots x,y,z points new figure window figure graphics object i figure(j) returns information get(j) graphics object i subplot(a,b,c) Used for multiple figures in single plot xlabel('\mu line','FontSize',14) names x/v/z axis ylim([a b]) Sets y/x axis limits for plot to a-b title('name', 'fontsize', 22) names plot Adds grid to plot grid on; adds legends legend('x','v','Location','Best') hold on retains current figure when adding new stuff restores to default hold off (no hold on) set(h,'WindowStyle','Docked'); Docked window style for plots fill usefull for coloring polygons datetick('x',yy) time series axis semilogx(x,y)plot x on log scale semilogy(x,y)plot v on log scale loglog(x,y) plot y,x on log scale

For printing figure h to .eps files use: print(figure(h),'-depsc2','path\image.eps')

Output commands

format short

format long

disp(x)

Displays 4 digits after 0

Displays 15 digits after 0

Displays the string x

Displays the string x

num2str(x) Converts the number in x to string

num2str(['nA is = ' OFTEN USED!

num2str(a)])

mat2str(x) Converts the matrix in x to string int2str(x) Converts the integer in x to string

sprintf(x) formated data to a string

System commands

addpath(string) adds path to workspace genpath(string) gets strings for subfolders

pwdCurrent directorymkdirMakes new directorytempdirTemporary directoryinmemFunctions in memory

exit Close matlab
dir list folder content
ver lists toolboxes

Nonlinear nummerical methods

quad(fun,a,b) simpson integration of @fun

from a to b

fminsearch(fun,x0) minimum of unconstrained

multivariable function

using derivative-free method minimum of constrained function

Example: Constrained log-likelihood maximization, note the - Parms est = fmincon(@(Parms) -flogL(Parms.x1.x2.x3.v)

,InitialGuess,[],[],[],[],LwrBound,UprBound,[]);

Debbuging etc.

fmincon

keyboard Pauses exceution return resumes exceution

tic starts timer
toc stops timer
profile on starts profiler

profile viewer Lets you see profiler output

try/catch Great for finding where

errors occur

dbstop if error stops at first

error inside try/catch block

 dbclear
 clears breakpoints

 dbcont
 resume execution

 lasterr
 Last error message

 lastwarn
 Last warning message

break Terminates execution of for/while loop

waitbar Waiting bar

Data import/export

xlsread/xlswrite Spreadsheets (.xls,.xlsm)
readtable/writetable Spreadsheets (.xls,.xlsm)
dlmread/dlmwrite text files (txt,csv)
load/save ascii text files (txt,csv)
matlab files (.m)

imread/imwrite Image files

Programming commands

return Return to invoking function

exist(x) checks if x exists

G=gpuArray(x) Convert varibles to GPU array
function [y1,...,yN] = myfun(x1,...,xM)

Anonymous functions not stored in main programme

myfun = @(x1,x2) x1+x2;

or even using

myfun2 = Qmyfun(x) myfun(x3,2)

Conditionals and loops

for i=1:n

procedure Iterates over procedure

end incrementing i from 1 to n by 1

while(criteria)

procedure

Iterates over procedure

end

as long as criteria is true(1)

if criteria 1 is true do procedure 1

else , else do procedure 3

procedure3

end

if(criteria 1)

procedure2

case 1 procedure 1

procedure 1
case 2
procedure 2

otherwise procedure 3

end

General comments

• Monte-Carlo: <u>If sample sizes are increasing generate longest</u> size first in a vector and <u>use increasingly larger portions</u> for calculations.

run procedure 3

(if specified)

- Trick: Program that (1) takes a long time to run and (2) doesnt use all of the CPU/memory? split it into more programs and run using different workers (instances).
- Matlab is a column vector based language, load memory columnwise first always.
- Matlab uses copy-on-write, so passing pointers (adresses) to a function will not speed it up.
- You can turn the standard (mostly) <u>Just-In-Time</u> <u>compilation</u> off using: feature accel off. You can use <u>compiled</u> (c,c++,fortran) functions using MEX functions.
- For faster code also prealocate memory for variables, Matlab requires contiguous memory usage!.
- Some excellent toolboxes: MFE toolbox (Econometrics).
- Functions defined in a .m file is only available there, give own file if they are used otherplaces and name them as myfun.m if called myfun in definition.
- Graphic cards(GPU)'s have many (small) cores. If (1) program is computationally intensive (not spending much time transfering data) and (2) massively parallel, so computations can be independent. Consider using the GPU!
- Using multiple cores (parallel computing) is often easy to implement, just use parfor instead of for loops.
- Warnings: empty matrices are NOT overwritten ([]+1=[]). Rows/columns are added without warning if you write in a nonexistent row/column. Good practise: Use 3i rather than 3*i for imaginary number calculations, because i might have been overwritten by earlier. 1/0 returns inf, not NaN. Dont use == for comparing doubles, they are floating point precision for example: 0.01 == (1 0.99) = 0.

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