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IAS-Lab

Intelligent Autonomous
Systems Laboratory

3D Data Processing

Eigen Introduction

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(Some slides taken from <https://dritchier.github.io/csci2240/>)

Eigen Libraries

- Eigen is a C++ template library for linear algebra: matrices, vectors, numerical solvers, and related algorithms.
- Fast and well-suited for a wide range of tasks
- You can use Eigen together with OpenCV and other libraries (e.g., Ceres, which we will present later)



CMake with Eigen and OpenCV

```
project(test_3dp)

cmake_minimum_required(VERSION 3.10)

set(CMAKE_BUILD_TYPE "Release")

find_package( OpenCV REQUIRED )
find_package( Eigen3 REQUIRED )

#Add here your source files
set(TEST_3DP_SRCS src/main.cpp)

add_executable(${PROJECT_NAME} ${TEST_3DP_SRCS})
target_include_directories( ${PROJECT_NAME} PUBLIC
                             ${OpenCV_INCLUDE_DIRS}
                             ${EIGEN3_INCLUDE_DIR})
target_link_libraries(${PROJECT_NAME} ${OpenCV_LIBS})
set_target_properties(test_3dp PROPERTIES RUNTIME_OUTPUT_DIRECTORY $
{PROJECT_SOURCE_DIR}/bin)
```

Source with OpenCV and Eigen

```
#include <iostream>

#include <opencv2/opencv.hpp>
#include <Eigen/Dense>

int main(int argc, char** argv)
{

    Eigen::Matrix3d eigen_mat;
    Eigen::Vector2f eigen_vec;

    cv::Mat_<float> cv_mat(4,4);

    return 0;
}
```

Dynamic-Size Matrices in Eigen

```
#include <iostream>

#include <opencv2/opencv.hpp>
#include <Eigen/Dense>

using namespace Eigen;
using namespace std;

int main()
{
    MatrixXd m = MatrixXd::Random(3,3);
    m = (m + MatrixXd::Constant(3,3,1.2)) * 50;

    cout << "m =" << endl << m << endl;
    VectorXd v(3);
    v << 1, 2, 3;

    cout << "v =" << endl << v << endl;
    cout << "m * v =" << endl << m * v << endl;

    return 0;
}
```

Fixed-Size Matrices in Eigen

```
#include <iostream>

#include <opencv2/opencv.hpp>
#include <Eigen/Dense>

using namespace Eigen;
using namespace std;

int main()
{
    Matrix3d m = Matrix3d::Random();
    m = (m + Matrix3d::Constant(1.2)) * 50;
    cout << "m =" << endl << m << endl;

    Vector3d v(1,2,3);

    cout << "v =" << endl << v << endl;
    cout << "m * v =" << endl << m * v << endl;
}
```

Fixed VS Dynamic Size

Use of fixed-size matrices and vectors has two advantages.

- The compiler emits better (faster) code because it knows the size of the matrices and vectors.
- Specifying the size in the type also allows for more rigorous checking at compile-time.

Practically, always use fixed-size matrices for size 4-by-4 and smaller.

The Matrix Type

All Matrix and Vector types are just typedef from the basic class Matrix

The Matrix class takes six template parameters, but for now it's enough to learn about the first three parameters.

```
typedef Matrix<float, 4, 4> Matrix4f;  
typedef Matrix<float, 3, 1> Vector3f;  
typedef Matrix<int, 1, 2> RowVector2i;  
typedef Matrix<double, Dynamic, Dynamic> MatrixXd;  
typedef Matrix<int, Dynamic, 1> VectorXi;
```


Storage Order in Eigen

By default, Eigen stores the elements in **column-major order**

Algorithms that traverse a matrix row by row will go faster when the matrix is stored in row-major order because of better data locality. Similarly, column-by-column traversal is faster for column-major matrices.

The matrix A:

```
8 2 2 9
9 1 4 4
3 5 4 5
```

In memory (column-major):

```
8 9 3 2 1 5 2 4 4 9 4 5
```

Matrices Initialization

```
int main()
{
    Matrix3d m;

    double val = 1;
    // Access the individual coefficients
    for (int r = 0; r<3; r++)
        for (int c = 0; c<3; c++)
            m(r,c) = val++;

    cout << "m =" << endl << m << endl;

    // Comma initializer syntax
    m << 9, 8, 7, 6, 5, 4, 3, 2, 1;

    cout << "m =" << endl << m << endl;

    return 0;
}
```

Matrices Initialization

```
Matrix3f A;  
Matrix4d B;  
  
// Set each coefficient to a uniform random value in the range  
A = Matrix3f :: Random();  
  
// Set B to the identity matrix  
B = Matrix4d :: Identity();  
  
// Set all elements to zero  
A = Matrix3f :: Zero();  
  
// Set all elements to ones  
A = Matrix3f :: Ones();  
  
// Set all elements to a constant value  
B = Matrix4d :: Constant(4.5) ;
```

Matrices Operations

```
Matrix4f M1 = Matrix4f :: Random () ;  
Matrix4f M2 = Matrix4f :: Constant (2.2) ;  
  
// Addition  
// The size and the coefficient - types of the matrices must match  
cout << M1 + M2 << endl ;  
  
// Matrix multiplication  
// The inner dimensions and the coefficient - types must match  
cout << M1 * M2 << endl ;  
  
// Scalar multiplication , and subtraction  
cout << M2 - Matrix4f :: Ones() * 2.2 << endl ;  
  
// two matrices are considered equal if all corresponding coefficients  
// are equal.  
cout << ( M2 - Matrix4f :: Ones() * 2.2 == Matrix4f :: Zero() )<< endl ;
```

Matrices Operations

```
// Transposition
cout << M1.transpose() << endl;

// Inversion ( # include < Eigen / Dense > )
// Generates NaNs if the matrix is not invertible
cout << M1.inverse() << endl;

// Square each element of the matrix
// The array() method 'converts' a Matrix into array expressions
// Array class provides an easy way to perform coefficient-wise operations,
cout << M1.array().square() << endl;

// Multiply two matrices element - wise
cout << M1.array() * Matrix4f :: Identity().array() << endl;

// All relational operators can be applied element - wise
cout << M1.array() <= M2.array() << endl << endl ;
cout << M1.array() > M2.array() << endl ;
```

Vectors Initialization

```
// Comma initialization
v << 1.0 f , 2.0 f , 3.0 f;
// Coefficient access
cout << v (2) << endl;
// Vectors of length up to four can be initialized in the constructor
Vector3f w (1.0 f , 2.0 f , 3.0 f );
// Utility functions
Vector3f v1 = Vector3f :: Ones ();
Vector3f v2 = Vector3f :: Zero ();
Vector4d v3 = Vector4d :: Random ();
Vector4d v4 = Vector4d :: Constant (1.8);
```

Vectors Operations

```
// Arithmetic operations
cout << v1 + v2 << endl << endl;
cout << v4 - v3 << endl;

// Scalar multiplication
cout << v4 * 2 << endl;
Vector4f v5 = Vector4f (1.0f , 2.0f , 3.0f , 4.0f );

// 4x4 * 4x1 - Works !
cout << Matrix4f :: Random() * v5 << endl;

// 4x1 * 4x4 - Compiler Error !
cout << v5 * Matrix4f :: Random() << endl;
```

Vectors Operations

```
// L2 norm
cout << v1.norm() << endl << endl;

// Dot product
cout << v1.dot( v2 ) << endl << endl;

// Normalization
cout << v1.normalized() << endl << endl;

// In place normalization
v1.normalize();

// Cross product and
cout << v1.cross( v2 ) << endl;

// Convert a vector to and from homogenous coordinates
Vector3f s = Vector3f :: Random();
Vector4f q = s.homogeneous();
cout << ( s == q.hnormalized() ) << endl;

// Element-wise operations
cout << v1.array() * v2.array() << endl << endl;
```


Block Operations and Casting

```
Eigen::MatrixXf m(4,4);
```

```
m <<  1, 2, 3, 4,  
      5, 6, 7, 8,  
      9,10,11,12,  
     13,14,15,16;
```

```
cout << "Block in the middle" << endl;  
cout << m.block<2,2>(1,1) << endl << endl;  
for (int i = 1; i <= 3; ++i)  
{  
    cout << "Block of size " << i << "x" << i << endl;  
    cout << m.block(0,0,i,i) << endl << endl;  
}
```

```
// Bottom right 2x2 submat with casting
```

```
Eigen::Matrix2d = m.block<2,2>(2,2).cast <double>();
```

Block in the middle
6 7
10 11

Block of size 1x1
1

Block of size 2x2
1 2
5 6

Block of size 3x3
1 2 3
5 6 7
9 10 11



Interfacing with Raw Buffers

```
int array[8];  
for(int i = 0; i < 8; ++i)  
    array[i] = i;
```

```
cout << "Column-major:\n"  
      << Map<Matrix<int,2,4> >(array) << endl  
cout << "Row-major:\n"  
      << Map<Matrix<int,2,4,RowMajor> >(array) << endl;
```



```
Column-major:  
0 2 4 6  
1 3 5 7  
Row-major:  
0 1 2 3  
4 5 6 7
```

```
// From an OpenCV Mat to Eigen  
// WARNING: OpenCV uses row-major order  
cv::Mat_ cv_mat(2,2);  
Matrix2f eigen_mat =  
    Map< Matrix<float,2,2,RowMajor> >(  
        reinterpret_cast<float *>(cv_mat.data));
```

Axis-angle Representation

```
Vector3f axis = Vector3f::Random();
Float angle = M_PI/6;

// Warning: The axis vector must be normalized.
Eigen::AngleAxis<float> ang_ax(angle, axis.normalized());

// Get the corresponding 3x3 rotation matrix
Eigen::Matrix3f r_mat = ang_ax.toRotationMatrix();

// Construct a rotation matrix from axis-angle
Matrix3f m = AngleAxisf(0.25*M_PI, Vector3f::UnitX());

// Construct the corresponding axis-angle from a rotation matrix
Eigen::AngleAxis<float> res(r_mat*m);

// Set the corresponding axis-angle from a rotation matrix
ang_ax.fromRotationMatrix(r_mat*m);
```

Using STL Containers with Eigen

Using STL containers on fixed-size Eigen types requires the use of an over-aligned allocator

```
// For example, instead of (BUG)  
std::vector<Eigen::Vector4f>
```

```
// You need to use  
std::vector<Eigen::Vector4f,Eigen::aligned_allocator<Eigen::Vector4f> >
```

After C++17 everything is taken care by the compiler and you can stop worrying

Further Reading

The Eigen Quick Reference Guide provides a handy reference to most matrix and vector operations:

https://eigen.tuxfamily.org/dox/group__QuickRefPage.html