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// A simple quickref for Eigen. Add anything that's missing.
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#include <Eigen/Dense>

Matrix<double, 3, 3> A;           // Fixed rows and cols. Same as Matrix3d.
Matrix<double, 3, Dynamic> B;    // Fixed rows, dynamic cols.
Matrix<double, Dynamic, Dynamic> C; // Full dynamic. Same as MatrixXd.
Matrix<double, 3, 3, RowMajor> E; // Row major; default is column-major.
Matrix3f P, Q, R;               // 3x3 float matrix.
Vector3f x, y, z;               // 3x1 float matrix.
RowVector3f a, b, c;            // 1x3 float matrix.
VectorXd v;                     // Dynamic column vector of doubles
double s;

// Basic usage
// Eigen           // Matlab           // comments
x.size()           // length(x)         // vector size
C.rows()           // size(C,1)           // number of rows
C.cols()           // size(C,2)           // number of columns
x(i)               // x(i+1)               // Matlab is 1-based
C(i,j)             // C(i+1,j+1)          //

A.resize(4, 4);     // Runtime error if assertions are on.
B.resize(4, 9);     // Runtime error if assertions are on.
A.resize(3, 3);     // Ok; size didn't change.
B.resize(3, 9);     // Ok; only dynamic cols changed.

A << 1, 2, 3,       // Initialize A. The elements can also be
    4, 5, 6,        // matrices, which are stacked along cols
    7, 8, 9;        // and then the rows are stacked.
B << A, A, A;       // B is three horizontally stacked A's.
A.fill(10);         // Fill A with all 10's.

// Eigen           // Matlab
MatrixXd::Identity(rows,cols) // eye(rows,cols)
C.setIdentity(rows,cols)      // C = eye(rows,cols)
MatrixXd::Zero(rows,cols)    // zeros(rows,cols)
C.setZero(rows,cols)         // C = zeros(rows,cols)
MatrixXd::Ones(rows,cols)    // ones(rows,cols)
C.setOnes(rows,cols)         // C = ones(rows,cols)
MatrixXd::Random(rows,cols)  // rand(rows,cols)*2-1 //
MatrixXd::Random returns uniform random numbers in (-1, 1).
C.setRandom(rows,cols)       // C = rand(rows,cols)*2-1
VectorXd::LinSpaced(size,low,high) // linspace(low,high,size)'
v.setLinSpaced(size,low,high)   // v = linspace(low,high,size)'
VectorXi::LinSpaced((hi-low)/step+1, // low:step:hi
                    low,low+step*(size-1)) //

// Matrix slicing and blocks. All expressions listed here are read/write.
// Templated size versions are faster. Note that Matlab is 1-based (a size N
// vector is x(1)...x(N)).
// Eigen           // Matlab
x.head(n)          // x(1:n)
x.head<n>()         // x(1:n)
x.tail(n)          // x(end - n + 1: end)
x.tail<n>()         // x(end - n + 1: end)
x.segment(i, n)     // x(i+1 : i+n)
x.segment<n>(i)     // x(i+1 : i+n)
P.block(i, j, rows, cols) // P(i+1 : i+rows, j+1 : j+cols)
P.block<rows, cols>(i, j) // P(i+1 : i+rows, j+1 : j+cols)
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P.row(i)                // P(i+1, :)
P.col(j)                // P(:, j+1)
P.leftCols<cols>()      // P(:, 1:cols)
P.leftCols(cols)        // P(:, 1:cols)
P.middleCols<cols>(j)   // P(:, j+1:j+cols)
P.middleCols(j, cols)   // P(:, j+1:j+cols)
P.rightCols<cols>()     // P(:, end-cols+1:end)
P.rightCols(cols)       // P(:, end-cols+1:end)
P.topRows<rows>()       // P(1:rows, :)
P.topRows(rows)         // P(1:rows, :)
P.middleRows<rows>(i)   // P(i+1:i+rows, :)
P.middleRows(i, rows)   // P(i+1:i+rows, :)
P.bottomRows<rows>()    // P(end-rows+1:end, :)
P.bottomRows(rows)     // P(end-rows+1:end, :)
P.topLeftCorner(rows, cols) // P(1:rows, 1:cols)
P.topRightCorner(rows, cols) // P(1:rows, end-cols+1:end)
P.bottomLeftCorner(rows, cols) // P(end-rows+1:end, 1:cols)
P.bottomRightCorner(rows, cols) // P(end-rows+1:end, end-cols+1:end)
P.topLeftCorner<rows,cols>() // P(1:rows, 1:cols)
P.topRightCorner<rows,cols>() // P(1:rows, end-cols+1:end)
P.bottomLeftCorner<rows,cols>() // P(end-rows+1:end, 1:cols)
P.bottomRightCorner<rows,cols>() // P(end-rows+1:end, end-cols+1:end)

// Of particular note is Eigen's swap function which is highly optimized.
// Eigen                // Matlab
R.row(i) = P.col(j);    // R(i, :) = P(:, j)
R.col(j1).swap(mat1.col(j2)); // R(:, [j1 j2]) = R(:, [j2, j1])

// Views, transpose, etc;
// Eigen                // Matlab
R.adjoint()             // R'
R.transpose()           // R.' or conj(R') // Read-write
R.diagonal()            // diag(R) // Read-write
x.asDiagonal()          // diag(x)
R.transpose().colwise().reverse() // rot90(R) // Read-write
R.rowwise().reverse()   // fliplr(R)
R.colwise().reverse()   // flipud(R)
R.replicate(i,j)        // repmat(P,i,j)

// All the same as Matlab, but matlab doesn't have *= style operators.
// Matrix-vector. Matrix-matrix. Matrix-scalar.
y = M*x;      R = P*Q;      R = P*s;
a = b*M;      R = P - Q;    R = s*P;
a *= M;       R = P + Q;    R = P/s;
              R *= Q;      R = s*P;
              R += Q;      R *= s;
              R -= Q;      R /= s;

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// Vectorized operations on each element independently
// Eigen                // Matlab
R = P.cwiseProduct(Q); // R = P .* Q
R = P.array() * s.array(); // R = P .* s
R = P.cwiseQuotient(Q); // R = P ./ Q
R = P.array() / Q.array(); // R = P ./ Q
R = P.array() + s.array(); // R = P + s
R = P.array() - s.array(); // R = P - s
R.array() += s;           // R = R + s
R.array() -= s;           // R = R - s
R.array() < Q.array();    // R < Q
R.array() <= Q.array();   // R <= Q
R.cwiseInverse();        // 1 ./ P

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R.array().inverse();           // 1 ./ P
R.array().sin()                 // sin(P)
R.array().cos()                 // cos(P)
R.array().pow(s)                // P .^ s
R.array().square()              // P .^ 2
R.array().cube()                // P .^ 3
R.cwiseSqrt()                   // sqrt(P)
R.array().sqrt()                // sqrt(P)
R.array().exp()                 // exp(P)
R.array().log()                 // log(P)
R.cwiseMax(P)                   // max(R, P)
R.array().max(P.array())        // max(R, P)
R.cwiseMin(P)                   // min(R, P)
R.array().min(P.array())        // min(R, P)
R.cwiseAbs()                    // abs(P)
R.array().abs()                 // abs(P)
R.cwiseAbs2()                   // abs(P.^2)
R.array().abs2()                // abs(P.^2)
(R.array() < s).select(P,Q );    // (R < s ? P : Q)
R = (Q.array()==0).select(P,A)  // R(Q==0) = P(Q==0)
R = P.unaryExpr(ptr_fun(func))  // R = arrayfun(func, P)    // with: scalar func(const scalar
&x);

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// Reductions.

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int r, c;
// Eigen                               // Matlab
R.minCoeff()                           // min(R(:))
R.maxCoeff()                           // max(R(:))
s = R.minCoeff(&r, &c)                  // [s, i] = min(R(:)); [r, c] = ind2sub(size(R), i);
s = R.maxCoeff(&r, &c)                  // [s, i] = max(R(:)); [r, c] = ind2sub(size(R), i);
R.sum()                                // sum(R(:))
R.colwise().sum()                      // sum(R)
R.rowwise().sum()                      // sum(R, 2) or sum(R')'
R.prod()                               // prod(R(:))
R.colwise().prod()                     // prod(R)
R.rowwise().prod()                     // prod(R, 2) or prod(R')'
R.trace()                              // trace(R)
R.all()                                // all(R(:))
R.colwise().all()                      // all(R)
R.rowwise().all()                      // all(R, 2)
R.any()                                // any(R(:))
R.colwise().any()                      // any(R)
R.rowwise().any()                      // any(R, 2)

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// Dot products, norms, etc.

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// Eigen                               // Matlab
x.norm()                               // norm(x).    Note that norm(R) doesn't work in Eigen.
x.squaredNorm()                        // dot(x, x)    Note the equivalence is not true for complex
x.dot(y)                               // dot(x, y)
x.cross(y)                             // cross(x, y) Requires #include <Eigen/Geometry>

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//// Type conversion

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// Eigen                               // Matlab
A.cast<double>();                       // double(A)
A.cast<float>();                        // single(A)
A.cast<int>();                          // int32(A)
A.real();                              // real(A)
A.imag();                              // imag(A)
// if the original type equals destination type, no work is done

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// Note that for most operations Eigen requires all operands to have the same type:

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MatrixXf F = MatrixXf::Zero(3,3);
A += F; // illegal in Eigen. In Matlab A = A+F is allowed
A += F.cast<double>(); // F converted to double and then added (generally, conversion happens
on-the-fly)

// Eigen can map existing memory into Eigen matrices.
float array[3];
Vector3f::Map(array).fill(10); // create a temporary Map over array and sets
entries to 10
int data[4] = {1, 2, 3, 4};
Matrix2i mat2x2(data); // copies data into mat2x2
Matrix2i::Map(data) = 2*mat2x2; // overwrite elements of data with 2*mat2x2
MatrixXi::Map(data, 2, 2) += mat2x2; // adds mat2x2 to elements of data (alternative
syntax if size is not know at compile time)

// Solve Ax = b. Result stored in x. Matlab: x = A \ b.
x = A.ldlt().solve(b); // A sym. p.s.d. #include <Eigen/Cholesky>
x = A.llt().solve(b); // A sym. p.d. #include <Eigen/Cholesky>
x = A.lu().solve(b); // Stable and fast. #include <Eigen/LU>
x = A.qr().solve(b); // No pivoting. #include <Eigen/QR>
x = A.svd().solve(b); // Stable, slowest. #include <Eigen/SVD>
// .ldlt() -> .matrixL() and .matrixD()
// .llt() -> .matrixL()
// .lu() -> .matrixL() and .matrixU()
// .qr() -> .matrixQ() and .matrixR()
// .svd() -> .matrixU(), .singularValues(), and .matrixV()

// Eigenvalue problems
// Eigen // Matlab
A.eigenvalues(); // eig(A);
EigenSolver<Matrix3d> eig(A); // [vec val] = eig(A)
eig.eigenvalues(); // diag(val)
eig.eigenvectors(); // vec
// For self-adjoint matrices use SelfAdjointEigenSolver<>

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