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	#include <eigen geometry=""></eigen>	Transform, Translation, Scaling, Rotation2D and 3D rotations (Quaternion, AngleAxis)
LU	#include <eigen lu=""></eigen>	Inverse, determinant, LU decompositions with solver (FullPivLU, PartialPivLU)
Cholesky	#include <eigen cholesky=""></eigen>	LLT and LDLT Cholesky factorization with solver
Householder	<pre>#include <eigen householder<="" pre=""></eigen></pre>	Householder transformations; this module is used by several linear algebra modules
SVD	#include <eigen svd=""></eigen>	SVD decompositions with least-squares solver (JacobiSVD, BDCSVD)
QR	#include <eigen qr=""></eigen>	QR decomposition with solver (HouseholderQR, ColPivHouseholderQR, FullPivHouseholderQR)
Eigenvalues	<pre>#include <eigen eigenvalues=""></eigen></pre>	Eigenvalue, eigenvector decompositions (EigenSolver, SelfAdjointEigenSolver, ComplexEigenSolver)
Sparse	#include <eigen sparse=""></eigen>	Sparse matrix storage and related basic linear algebra (SparseMatrix, SparseVector) (see Quick reference guide for sparse matrices for details on sparse modules)
	#include <eigen dense=""></eigen>	Includes Core, Geometry, LU, Cholesky, SVD, QR, and Eigenvalues header files
	#include <eigen eigen=""></eigen>	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 compile-time 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, 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>
                                                          Array<float, Dynamic, Dynamic>
Matrix<double,Dynamic,1>
                                   <=>
                                                          Array<double,Dynamic,1>
                                                                                             <=>
                                         VectorXd
                                                                                                    ArrayXd
Matrix<int, 1, Dynamic>
                                   <=>
                                         RowVectorXi
                                                          Array<int,1,Dynamic>
                                                                                             <=>
                                                                                                   RowArrayXi
Matrix<float, 3, 3>
                                   <=>
                                         Matrix3f
                                                          Array(float, 3, 3)
                                                                                             <=>
                                                                                                   Array33f
Matrix<float, 4, 1>
                                         Vector4f
                                                          Array(float, 4, 1)
                                                                                                   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
Constructors
                                                                                                             By default, the
                      Vector4d
                                                            Matrix4f m1;
                      Vector2f
                                v1(x, y);
                                                                                                             coefficients
                      Array3i
                                v2(x, y, z);
                                v3(x, y, z, w);
                      Vector4d
                                                                                                             are left
                                                            MatrixXf m5; // empty object
                                                                                                             uninitialized
                      VectorXf v5; // empty object
                                                                      m6 (nb rows, nb columns);
                      ArrayXf
                                v6(size);
                                                            MatrixXf
Comma initializer
                                v1; v1 << x, y, z; v2(4); v2 << 1, 2, 3,
                                                                             m1 << 1, 2, 3,
                      Vector3f
                                                            Matrix3f m1:
                      ArrayXf
                                                                                      5, 6,
                                                                                   4,
                              4;
Comma initializer
                      int rows=5, cols=5;
                                                                                                             output:
                      MatrixXf m(rows, cols);
(bis)
                      m << (Matrix3f() << 1, 2, 3, 4, 5, 6, 7, 8, 9).finished(),
                                                                                                              1 2 3 0 0
                           MatrixXf::Zero(3, cols-3),
                           MatrixXf::Zero(rows-3, 3),
                                                                                                              4 5 6 0 0
                           MatrixXf::Identity(rows-3, cols-3);
                                                                                                              7 8 9 0 0
                      cout << m;
                                                                                                              0 0 0 1 0
                                                                                                              0 0 0 0 1
Runtime info
                                                                                                             Inner/Outer* are
                      vector.size();
                                                            matrix.rows();
                                                                                     matrix.cols();
                                                            matrix.innerSize();
                                                                                     matrix.outerSize()
                                                                                                            storage order
                                                                                     matrix.outerStride();
                      vector.innerStride();
                                                            matrix.innerStride();
                                                            matrix.data();
                      vector. data():
                                                                                                             dependent
Compile-time
                      ObjectType::Scalar
                                                        ObjectType::RowsAtCompileTime
                      ObjectType::RealScalar
                                                        ObjectType::ColsAtCompileTime
info
                      ObjectType::Index
                                                        ObjectType::SizeAtCompileTime
                                                                                                             no-op if the new
Resizing
                      vector.resize(size);
                                                            matrix.resize(nb_rows, nb_cols);
                                                            matrix.resize(Eigen::NoChange, nb_cols);
matrix.resize(nb_rows, Eigen::NoChange);
                                                                                                             sizes match,
                      vector.resizeLike(other_vector);
                                                            matrix.resizeLike(other_matrix);
                                                                                                             otherwise data are
                      vector.conservativeResize(size);
                                                            matrix.conservativeResize(nb_rows, nb_cols);
                                                                                                             lost
```

```
resizing with data
                                                                                                     preservation
Coeff access with
                                                                                                     Range checking is
                    vector(i)
                                  vector. x()
                                                        matrix(i,j)
                    vector[i]
                                  vector.y()
                                                                                                     disabled if
range checking
                                  vector.z()
                                  vector.w()
                                                                                                     NDEBUG
                                                                                                     EIGEN_NO_DEBUG
                                                                                                     is defined
                                                        matrix.coeff(i,j)
                    vector.coeff(i)
Coeff access
                    vector.coeffRef(i)
                                                        matrix.coeffRef(i,j)
without
range checking
                                                                                                     the destination is
Assignment/copy
                    object = expression;
                    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} FixedXD;
                                         typedef {MatrixXf | ArrayXXf} Dynamic2D;
                                                                                     typedef {VectorXf | ArrayXf} Dynamic1D;
FixedXD x;
                                         Dynamic2D x;
                                                                                     Dynamic1D x;
x = FixedXD::Zero();
                                         x = Dynamic2D::Zero(rows, cols);
                                                                                     x = Dynamic1D::Zero(size);
x = FixedXD::Ones();
                                         x = Dynamic2D::Ones(rows, cols);
                                                                                     x = Dynamic1D::Ones(size)
x = FixedXD::Constant(value);
                                         x = Dynamic2D::Constant(rows, cols, value) x = Dynamic1D::Constant(size, value);
x = FixedXD::Random();
                                                                                     x = Dynamic1D::Random(size);
                                         x = Dynamic2D::Random(rows, cols);
x = FixedXD::LinSpaced(size, low, high) N/A
                                                                                     x = Dynamic1D::LinSpaced(size, low, high)
x.setZero();
                                         x.setZero(rows, cols);
                                                                                     x. setZero(size):
x.setOnes();
                                                                                     x. setOnes(size)
                                         x. set0nes(rows, cols);
x. setConstant(value);
                                         x.setConstant(rows, cols, value);
                                                                                     x.setConstant(size, value);
x.setRandom()
                                         x.setRandom(rows, cols);
                                                                                     x.setRandom(size);
x.setLinSpaced(size, low, high);
                                                                                     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
Vector3f::UnitY() // 0 1 0
                                                                                     VectorXf::Unit(size,i)
                                                                                     VectorXf::Unit(4,1) == Vector4f(0,1,0,0)
Vector3f::UnitZ() // 0 0 1
                                         N/A
                                                                                                          == Vector4f::Unit()
```

Mapping external arrays

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

top

Arithmetic Operators

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

top

Coefficient-wise & Array operators

In addition to the aforementioned operators, **Eigen** supports numerous coefficient-wise operator and functions. Most of them unambiguously makes sense in array-world*. The following operators are readily available for arrays, or available through .array() for vectors and matrices:

```
array1 /= array2
array1 -= scalar
Arithmetic operators
                                                    arrayl / array2
arrayl - scalar
                              array1 * array2
                                                                          array1 *= array2
                                                                          array1 += scalar
                              arrayl + scalar
Comparisons
                              array1 < array2
                                                    array1 > array2
                                                                          arrayl < scalar
                                                                                                array1 > scalar
                              array1 <= array2
                                                    array1 >= array2
                                                                          arrayl <= scalar
                                                                                                array1 >= scalar
                                                    array1 != array2
                                                                          arrayl == scalar
                              array1 == array2
                                                                                                arrayl != scalar
                              array1.min(array2)
                                                    array1. max (array2)
                                                                          array1.min(scalar)
                                                                                                array1.max(scalar)
Trigo, power, and
                              array1. abs2()
                                                               abs (arrav1)
                              arrav1. abs()
misc functions
                              array1. sqrt()
                                                               sqrt (array1)
                                                               log(array1)
                              array1. log()
and the STL-like variants
                              array1.log10()
                                                               log10 (array1)
                              array1. exp()
                                                               exp(array1)
                              array1. pow(array2)
                                                               pow(array1, array2)
                              array1.pow(scalar)
                                                               pow(array1, scalar)
                                                               pow(scalar, array2)
                              array1. square()
                              array1. cube()
                              array1.inverse()
                              array1.sin()
                                                               sin(array1)
                              array1.cos()
                                                               cos (array1)
                              arrayl.tan()
                                                               tan(array1)
                              arrayl.asin()
                                                               asin(array1)
                              array1. acos()
                                                               acos (array1)
                              array1.atan()
                                                               atan (array1)
                              array1. sinh()
                                                               sinh(array1)
                              array1. cosh()
                                                               cosh (array1)
                              array1. tanh()
                                                               tanh (array1)
                                                               arg(array1)
                              array1. arg()
                              arrav1. floor()
                                                               floor (arrav1)
                                                               ceil (array1)
                              array1. ceil()
                              array1.round()
                                                               round (aray1)
                              array1.isFinite()
                                                               isfinite(array1)
                                                               isinf(array1)
                              array1. isInf()
                              array1.isNaN()
                                                               isnan(array1)
```

The following coefficient-wise operators are available for all kind of expressions (matrices, vectors, and arrays), and for both real or complex scalar types:

```
matl.real()
matl.imag()
matl.conjugate()

matl.conjugate()

matl.real()
matl.ead()
matl.
```

Some coefficient-wise operators are readily available for for matrices and vectors through the following cwise* methods:

```
Matrix API *
                                                         Via Array conversions
mat1.cwiseMin(mat2)
                             mat1.cwiseMin(scalar)
                                                          mat1.array().min(mat2.array())
                                                                                             mat1.array().min(scalar)
mat1.cwiseMax(mat2)
                                                          mat1. array(). max(mat2. array())
                             mat1.cwiseMax(scalar)
                                                                                             mat1.array().max(scalar)
mat1.cwiseAbs2()
                                                          mat1.array().abs2()
                                                          mat1. array(). abs()
mat1.cwiseAbs()
mat1.cwiseSqrt()
                                                          mat1. array(). sqrt()
mat1.cwiseInverse()
                                                          mat1. array(). inverse()
mat1.cwiseProduct(mat2)
                                                          mat1.array() * mat2.array()
                                                          matl.array() / mat2.array()
mat1.cwiseQuotient(mat2)
                                                          mat1.array() == mat2.array()
                                                                                             mat1.array() == scalar
                             mat1.cwiseEqual(scalar)
mat1.cwiseEqual(mat2)
                                                          mat1.array() != mat2.array()
mat1.cwiseNotEqual(mat2)
```

The main difference between the two API is that the one based on cwise* methods returns an expression in the matrix world, while the second one (based on .array()) returns an array expression. Recall that .array() has no cost, it only changes the available API and interpretation of the data.

It is also very simple to apply any user defined function foo using DenseBase::unaryExpr together with std::ptr_fun (c++03), std::ref (c++11), or lambdas (c++11):

```
matl.unaryExpr(std::ptr_fun(foo));
matl.unaryExpr(std::ref(foo));
matl.unaryExpr([](double x) { return foo(x); });
```

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();

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>
```

top

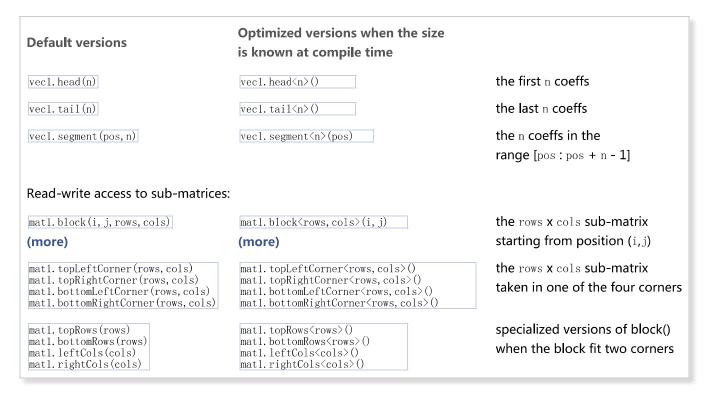
Sub-matrices

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:



top

Miscellaneous operations

Reverse

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

```
vec.reverse()
vec.reverse()
vec.reverseInPlace()
mat.colwise().reverse()
mat.rowwise().reverse()
```

Replicate

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

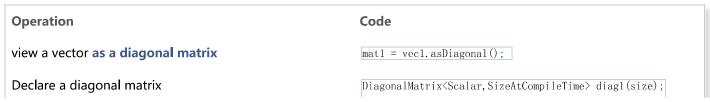
```
vec.replicate(times)
mat.replicate(vertical_times, horizontal_times)
mat.colwise().replicate(vertical_times, horizontal_times)
mat.rowwise().replicate(vertical_times, horizontal_times)
mat.rowwise().replicate(verticalTimes, HorizontalTimes)()
mat.rowwise().replicate(verticalTimes, HorizontalTimes)()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

top

Diagonal, Triangular, and Self-adjoint matrices

(matrix world *)

Diagonal matrices



```
Access the diagonal and super/sub diagonals of a matrix as a vector (read/write)
```

```
diagl. diagonal() = vector;
vec1 = mat1.diagonal();
                                mat1. diagonal() = vec1;
           'main diagonal
                                mat1. diagonal (+n) = vec1;
vec1 = mat1.diagonal(+n);
         // n-th super diagonal
vec1 = mat1.diagonal(-n);
                                mat1.diagonal(-n) = vec1;
           n-th sub diagonal
vec1 = mat1. diagona1<1>();
                                mat1. diagonal < 1 > () = vec1;
          ′first super diagonal
vec1 = mat1.diagonal < -2 > ();
                                mat1.diagonal<-2>() =
        vec1; // second sub diagonal
      = scalar * diag1 * mat1;
mat3 += scalar * mat1 * vec1. asDiagonal();
mat3 = vec1. asDiagonal().inverse() * mat1
mat3 = mat1 * diag1.inverse()
```

Optimized products and 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 unit or null diagonal (read/write):	m.triangularView <xxx>()</xxx>
	Xxx = Upper, Lower, StrictlyUpper, StrictlyLower, UnitUpper, UnitLower
Writing to a specific triangular part: (only the referenced triangular part is evaluated)	ml.triangularView <eigen::lower>() = m2 + m3</eigen::lower>
Conversion to a dense matrix setting the opposite triangular part to zero:	m2 = m1.triangularView <eigen::unitupper>()</eigen::unitupper>
Products:	m3 += s1 * m1.adjoint().triangularView <eigen::unitupper></eigen::unitupper>
Solving linear equations: $M_2:=L_1^{-1}M_2 \ M_3:=L_1^{*-1}M_3 \ M_4:=M_4U_1^{-1}$	L1. triangularView <eigen::unitlower>().solveInPlace(M2) L1. triangularView<eigen::lower>().adjoint().solveInPlace(M3) U1. triangularView<eigen::upper> ().solveInPlace<ontheright>(M4)</ontheright></eigen::upper></eigen::lower></eigen::unitlower>

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.

Operation

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:

$$upper(M_1) += s_1 M_2 M_2^*$$

 $lower(M_1) -= M_2^* M_2$

M1.selfadjointView<Eigen::Upper>().rankUpdate(M2,s1); M1.selfadjointView<Eigen::Lower>().rankUpdate(M2.adjoint(),-1);

Rank 2 update: ($M += suv^* + svu^*$)

M. selfadjointView<Eigen::Upper>().rankUpdate(u, v, s);

Solving linear equations:

$$(M_2 := M_1^{-1}M_2)$$

// via a standard Cholesky factorization
m2 = m1.selfadjointView(Eigen::Upper>().llt().solve(m2);
// via a Cholesky factorization with pivoting
m2 = m1.selfadjointView(Eigen::Lower>().ldlt().solve(m2);