1. Code is written with C++ language, g++ or visual c++ can be used to compile it.
2. Eigen library is need for successful compilation. It can be downloaded from the following link: <http://bitbucket.org/eigen/eigen/get/3.2.10.tar.bz2>
3. Eigen library path should be notified to compiler, for example, "g++ -I ." if the "Eigen" folder is in the folder with all ".cpp" files.
4. For example, using g++ in Linux, executable can be generated with "g++ \*.cpp -O3 -o test -I ." BE SURE to told the compiler where to find "Eigen".