

The SciPy library is one of the core packages for scientific computing that provides mathematical algorithms and convenience functions built on the NumPy extension of Python.

SciPy Linear Algebra Cheat Sheet

Becoming Human.AI



Interacting With NumPy

Also see NumPy

```
>>> import numpy as np
>>> a = np.array([1,2,3])
>>> b = np.array([(1+5j,2,3j), (4j,5j,6j)])
>>> c = np.array([[(1,5,2,3), (4,5,6)], [(3,2,1), (4,5,6)]])
```

Index Tricks

```
>>> np.mgrid[0:5,0:5]           Create a dense meshgrid
>>> np.ogrid[0:2,0:2]           Create an open meshgrid
>>> np.r_[3,0]*5,-1:1:10j]       Stack arrays vertically (row-wise)
>>> np.c_[b,c]                   Create stacked column-wise arrays
```

Shape Manipulation

```
>>> np.transpose(b)              Permute array dimensions
>>> b.flatten()                  Flatten the array
>>> np.hstack((b,c))             Stack arrays horizontally (column-wise)
>>> np.vstack((a,b))             Stack arrays vertically (row-wise)
>>> np.hsplit(c,2)               Split the array horizontally at the 2nd index
>>> np.vsplit(d,2)               Split the array vertically at the 2nd index
```

Polynomials

```
>>> from numpy import poly1d
>>> p = poly1d([3,4,5])         Create a polynomial object
```

Vectorizing Functions

```
>>> def myfunc(a):
    if a < 0:
        return a*2
    else:
        return a/2
>>> np.vectorize(myfunc)         Vectorize functions
```

Type Handling

```
>>> np.real(b)                   Return the real part of the array elements
>>> np.imag(b)>>>                Return the imaginary part of the array elements
np.real_if_close(c,tol=1000)    Return a real array if complex parts close to 0
>>> np.cast['f'](np.pi)         Cast object to a data type
```

Other Useful Functions

```
>>> np.angle(b,deg=True)         Return the angle of the complex argumen
>>> g = np.linspace(0,np.pi,num=5) Create an array of evenly spaced values
>>> g[3:] += np.pi
>>> np.unwrap(g)                  Unwrap
>>> np.logspace(0,10,3)           Create an array of evenly spaced values (log scale)
>>> np.select([c<4],[c**2])       Return values from a list of arrays
>>> misc.factorial(a)             Factorial
>>> misc.comb(10,3,exact=True)    Combine N things taken at k time
>>> misc.central_diff_weights(3)   Weights for Np-point central derivative
>>> misc.derivative(myfunc,1.0)   Find the n-th derivative of a function at a point
```

Linear Algebra

Also see NumPy

You'll use the linalg and sparse modules. Note that scipy.linalg contains and expands on numpy.linalg

```
>>> from scipy import linalg, sparse
```

Creating Matrices

```
>>> A = np.matrix(np.random.random((2,2)))
>>> B = np.asmatrix(b)
>>> C = np.mat(np.random.random((10,5)))
>>> D = np.mat([[(3,4), (5,6)]])
```

Basic Matrix Routines

```
Inverse
>>> A.I
>>> linalg.inv(A)
>>> linalg.pinv(C)              Compute the pseudo-inverse of a matrix
>>> linalg.pinv2(C)             Compute the pseudo-inverse of a matrix (SVD)

Transposition
>>> A.T
>>> A.H                          Conjugate transposition

Trace
>>> np.trace(A)                  Trace

Norm
>>> linalg.norm(A)              Frobenius norm
>>> linalg.norm(A,1)            L1 norm (max column sum)
>>> linalg.norm(A,np.inf)       L inf norm (max row sum)

Rank
>>> np.linalg.matrix_rank(C)    Matrix rank

Determinant
>>> linalg.det(A)               Determinant
```

Solving linear problems

```
>>> linalg.solve(A,b)           Solver for dense matrices
>>> E = np.mat(A).T             Solver for dense matrices
>>> linalg.lstsq(F,E)           Least-squares solution to linear matrix
```

Generalized inverse

```
>>> linalg.pinv(C)              Compute the pseudo-inverse of a matrix
>>> linalg.pinv2(C)             Compute the pseudo-inverse of a matrix (SVD)
```

Creating Matrices

```
>>> F = np.eye(3, k=1)          Create a 2X2 identity matrix
>>> G = np.mat(np.identity(2))  Create a 2x2 identity matrix
>>> C[C > 0.5] = 0
>>> H = sparse.csr_matrix(C)     Compressed Sparse Row matrix
>>> I = sparse.csc_matrix(D)     Compressed Sparse Column matrix
>>> J = sparse.dok_matrix(A)     Dictionary Of Keys matrix
>>> E.todense()                  Sparse matrix to full matrix
>>> sparse.isspmatrix_csc(A)     Identify sparse matrix
```

Matrix Functions

```
Addition
>>> np.add(A,D)                 Addition

Subtraction
>>> np.subtract(A,D)            Subtraction

Division
>>> np.divide(A,D)              Division

Multiplication
>>> A @ D                       Multiplication operator (Python 3)
>>> np.multiply(D,A)            Multiplication
>>> np.dot(A,D)                 Dot product
>>> np.vdot(A,D)                Vector dot product
>>> np.inner(A,D)               Inner product
>>> np.outer(A,D)               Outer product
>>> np.tensordot(A,D)           Tensor dot product
>>> np.kron(A,D)                Kronecker product

Exponential Functions
>>> linalg.expm(A)              Matrix exponential
>>> linalg.expm2(A)             Matrix exponential (Taylor Series)
>>> linalg.expm3(D)             Matrix exponential (eigenvalue decomposition)

Logarithm Function
>>> linalg.logm(A)              Matrix logarithm
```

Trigonometric Functions

```
>>> linalg.sinm(D)              Matrix sine
>>> linalg.cosm(D)              Matrix cosine
>>> linalg.tanm(A)              Matrix tangent
```

Hyperbolic Trigonometric Functions

```
>>> linalg.sinhm(D)             Hyperbolic matrix sine
>>> linalg.coshm(D)             Hyperbolic matrix cosine
>>> linalg.tanhm(A)             Hyperbolic matrix tangent
```

Matrix Sign Function

```
>>> np.signm(A)                 Matrix sign function
```

Matrix Square Root

```
>>> linalg.sqrtm(A)             Matrix square root
```

Arbitrary Functions

```
>>> linalg.funm(A, lambda x: x*x) Evaluate matrix function
```

Sparse Matrix Routines

```
Inverse
>>> sparse.linalg.inv(l)         Inverse

Norm
>>> sparse.linalg.norm(l)        Norm

Solving linear problems
>>> sparse.linalg.spsolve(H,l)   Solver for sparse matrices
```

Sparse Matrix Functions

```
>>> sparse.linalg.expm(l)        Sparse matrix exponential
```

Decompositions

Eigenvalues and Eigenvectors

```
>>> la, v = linalg.eig(A)        Solve ordinary or generalized
>>> l1, l2 = la                   eigenvalue problem for
                                square matrix
>>> v[:,0]                       First eigenvector
>>> v[:,1]                       Second eigenvector
>>> linalg.eigvals(A)            Unpack eigenvalues
```

Singular Value Decomposition

```
>>> U,s,Vh = linalg.svd(B)        Singular Value Decomposition (SVD)
>>> M,N = B.shape
>>> Sig = linalg.diagsvd(s,M,N)    Construct sigma matrix in SVD
```

LU Decomposition

```
>>> P,L,U = linalg.lu(C)          LU Decomposition
```

Sparse Matrix Decompositions

```
>>> la, v = sparse.linalg.eigs(F,1) Eigenvalues and eigenvectors
>>> sparse.linalg.svds(H, 2)       SVD
```

Asking For Help

```
>>> help(scipy.linalg.diagsvd)
>>> np.info(np.matrix)
```