MTX - 3.4

C ANSI/C++ BLAS-3 API

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Macro/Function/Keyword	Description	MATLAB Eq.	
	Generation		
matrix VAR=NULL	Matrix MTX type definition Keyword.	VAR=[];	
mtxdef(VAR)	matrix keyword, defines unallocated variables.		
	Always initialize matrix-type MTX variables to NULL		
	Use mtxdef to define an allocated empty MATRIX by default.		
M=mtx_new(n,m)	Returns a matrix M of $m \times n$ dimensions (initialized on 0)	M=zeros(n,m)	
M=mtx_init(n,m,initval)	Returns a matrix M of $m \times n$ dimensions initialized on $initval$	M=initval*ones(n,m)	
M=mtx_rand(n,m)	Returns a matrix M of $m \times n$ dimensions containing pseudorandom values drawn from	M=rand(n,m)	
	the standard uniform distribution on the open interval $(0,1)$		
M=mtx_1dtomtx(A)	Allocates a MTX matrix from the 1D array A		
M=mtx_2dtomtx(A)	Allocates a MTX matrix from the 2D array A		
M=mtx_eye(n,alpha)	Returns the $n \times n$ identity matrix $M = \alpha I$.	M=alpha*eye(n)	
	α is scalar and I represents the identity matrix		
mtx_del(M)	Releases the specified block of memory generated by M, back to the heap	clear M	
M=mtx_cpy(A)	Generates a copy of matrix A into M .	M=A	
mtx_memcpy(M,A)	Generates a copy of matrix A into M . (M is allocated, and has the same dimensions of	M=A	
	$ A\rangle$		
${\rm Indexing}$			
x=A->pos[r][c]	Get the element at index row - r and $column$ - c	x=A(r,c)	
A->pos[r][c] = value	Set a single element at index row-r and column-c	A(r,c)=value	
M=mtx_getsubset (A,r1,r2,c1,c2)	Get submatrix $M \leftarrow A$ (M from A), from rows r1 to r2 and columns c1 to c2	A(r1:r2,c1:c2)	
M=mtx_getrow(A,r)	Get the r -row from matrix A	M=A(r,:)	
M=mtx_getcol(A,c)	Get the c -column from matrix A	M=A(:,c)	
M=mtx_getrows(A,r1,r2)	Get rows from matrix A. From rows $r1$ to $r2$	M=A(r1:r2,:)	
M=mtx_getcols(A,c1,c2)	Get columns from matrix A . From columns $c1$ to $c2$	M=A(:,c1:c2)	
<pre>mxt_setsubset(M,A,r1,r2,c1,c2)</pre>	Put submatrix A into M from row $f1$ to row $f2$ and cols $c1$ to col $c2$	M(r1:r2,c1:c2)=A	

mtx_setrow(M,A,r)	Set the r - row from matrix M , with the row vector A	M(r,:)=A		
<pre>mtx_setcol(M,A,c)</pre>	Set the c -column from matrix M , with the column vector A	M(:,c)=A		
M=mtx_vec(A)	Return the matrix A as single column vector	M=A(:)		
Basic information				
<pre>x=mtx_isempty(M)</pre>	TRUE if M is an empty matrix	isempty(M)		
x=mtx_isrow(M)	TRUE if M is a row vector	isrow(M)		
<pre>x=mtx_iscolumn(M)</pre>	TRUE if M is a column vector	iscolumn(M)		
x=mtx_isvector(M)	TRUE if M is vector	isvector(M)		
<pre>x=mtx_numel(M)</pre>	Number of elements in matrix M	x=numel(M)		
x=mtx_length(M)	Largest matrix dimension of M	x=length(M)		
x=mtx_det(M)	Determinant of matrix M	x=det(M)		
x=mtx_trace(M)	Trace of matrix M	x=trace(M)		
D=mtx_diag(M)	Returns a column vector with all diagonal elements of M	D=diag(M)		
M=mtx_produ(A)	Product of matrix elements - by columns	M=prod(A)		
x=mtx_cumprod(A)	Total product of matrix elements	x=prod(A(:))		
M=mtx_sum(A)	Sum of matrix elements - by columns	M=sum(A)		
x=mtx_cumsum(A)	Total sum of matrix elements	x=sum(A(:))		
M=mtx_mean(A)	Mean of matrix elements – by columns	M=mean(A)		
M=mtx_max(A)	If A is a vector, returns the largest element in A .	M=max(A)		
	If A is a matrix, treats the columns of A as vectors, returning a row vector containing			
	the maximum element from each column.			
x=mtx_cummax(A)	Largest element in matrix	x=max(A(:))		
M=mtx_min(A)	If A is a vector, returns the smallest element in A .	M=min(A)		
	If A is a matrix, treats the columns of A as vectors, returning a row vector containing			
	the smallest element from each column.			
x=mtx_cummin(A)	Smallest element in matrix	x=min(A(:))		
BLAS-Operations				
M=mtx_t(A)	Returns the transpose of A	M=A'		
M=mtx_gadd(alpha,A,beta,B)	Returns $M = \alpha A + \beta B$	M=alpha*A+beta*B		
	α and β are scalars, and A and B matrices.			
	-			

M=mtx_prod(alpha,A,B)	Returns matrix Multiplication $M=\alpha AB$	M=alpha*A*B
	α is scalar, A and B matrices.	
<pre>ret=mtx_dgemm(alpha,A,TA,B,TB,beta,C)</pre>	Computes $C = \alpha AB + \beta C$ and related operations.	C = alpha*A*B + beta*C
	α and β are scalars, and A, B and C are matrices.	C = alpha*A'*B + beta*C
	TA = T or A is considered transposed A .	C = alpha*A*B' + beta*C C = alpha*A'*B' + beta*C
	TB = T or T or B is considered transposed B .	e - alpha A b i beca e
	On success, returns (0) and matrix C is overwritten, otherwise returns (-1) .	
M=mtx_kron(A,B)	Returns the Kronecker tensor product of matrices A and B, $M=A \oplus B$.	M=kron(A,B)
	If A is an m-by-n matrix and B is a p-by-q matrix, then $mtx_kron(A,B)$ is an $m*p$ -	
	by-n $*q$ matrix formed by taking all possible products between the elements of A and	
	the matrix B .	
M=mtx_powui(A,n)	Returns A^n (Matrix power - n must be an unsigned int and A an square matrix)	M=A^n
M=mtx_ptpprod(A,B)	Returns $A.B$ (point by point product) (A and B must have the same dimensions)	M=A.*B
M=mtx_koper(A,Op,beta)	Returns standard scalar matrix operations.	M=A+beta
	C = A(Op) 6	M=A-beta M=A*beta
	Related operations (Op) = $+$, $+$, $+$, $+$, $+$, and $+$ (power)	M=A/beta
	Example:	M=A^beta
	<pre>M=mtx_koper(A,'+',beta);</pre>	
M=mtx_inv(A)	Returns A ^{.1} (Matrix inverse)	M=inv(A)
<pre>M=mtx_linsolve(A,B)</pre>	Returns $M = A^{-1}B$	M=inv(A)*B M=A\B
mtx_lu(L,U,A)	Expresses the matrix A , as the product of two essentially triangular matrices, one of	[L,U] = lu(A)
	them, a permutation of a lower triangular matrix and the other an upper triangular	
	matrix.	
	(L and U, must be allocated previously and must have the same dimensions of A)	
Q=mtx_qr(A,R)	Orthogonal-triangular decomposition. (R is allocated previously and must have the	[Q,R]=qr(A)
	same dimensions of A)	
X=mtx_sylvester(A,B,C)	Solves the Sylvester equation $AX + XB = C$, where A is a m-by-m matrix, B is a n-	X=sylvester(A,B,C)
	by-n matrix, and X and C are m-by-n matrices.	
	The equation has a unique solution when the eigenvalues of A and -B are distinct. In	
	terms of the Kronecker tensor product, , the equation is solved using:	
	$[I \oplus A + B^{T} \oplus I] X(:) = C(:)$	

	where I is the identity matrix, and $X(:)$ and $C(:)$ denote the matrices X and C as			
	single column vectors.			
M=mtx_rpinv(A,tol)	Returns the Moore-Penrose right pseudoinverse (tol = tolerance)			
<pre>M=mtx_lpinv(A,tol)</pre>	Returns the Moore-Penrose left pseudoinverse (tol = tolerance)			
M=mtx_expm(A, alpha)	Returns matrix exponential $e^{\alpha A}$. mtx_expm uses the Padé approximation with scaling	M=expm(alpha*A)		
	and squaring.			
M=mtx_fxptp(A, fx)	Returns function fx evaluated for each element of matrix A	M=fx(A)		
	Examples:			
	M=mtx_fxptp(A, sin); → Element-wise sine			
	M=mtx_fxptp(A, fabs); → Element-wise absolute value			
Manipulation				
M=mtx_vcat(A,B)	Returns [A; B] (Vertical concatenation - append by columns)	M=[A;B]		
M=mtx_hcat(A,B)	Returns $[A, B]$ (Horizontal concatenation - append by rows)	M=[A,B]		
M=mtx_vcatn(A,B,C,,X,Y,Z)	Return $[A ; B ; C;, X ; Y ; Z]$ (Vertical concatenation - append by columns)	M=[A;B;C;;X;Y;Z]		
<pre>M=mtx_hcatn(A,B,C,,X,Y,Z)</pre>	Return $[A, B, C,, X, Y, Z]$ (Horizontal concatenation - append by rows)	M=[A,B,C,,X,Y,Z]		
Visualization				
mtx_disp(A)	Display matrix A	disp(A)		
mtx_show(A)	Display matrix with variable name			

MTX Examples

1) Solving the Sylvester Equation AX+XB=C

```
/* Solve Sylvester Equation A*X + X*B = C with 4-by-2 Output */
#include <stdio.h>
#include <stdlib.h>
#include "mtx.h"
int main(void){
    /*Create a 4-by-4 coefficient matrix, A, and 2-by-2 coefficient matrix, B.*/
    double a[4][4]= {
                                   2,
                                          3,
                                          2,
                            1,
                                   0,
                                   5,
                                          6,
                                          0,
                     1,
    double b[2][2]=
                          -1,
                    1,
                           0,
    /*Define C as a 4-by-2 matrix to match the corresponding sizes of A and B*/
    double c[4][2]={
                           0,
                    2,
                           0,
                           3,
                           1,
    /*Create a mtx-type variables that points to the 2-dimensional arrays*/
    matrix A = mtx 2dtomtx(a);
    matrix B = mtx_2dtomtx(b);
    matrix C = mtx_2dtomtx(c);
    matrix X = NULL;
    /*Use the sylvester function to solve the Sylvester equation for these values of A, B, and C.*/
    X = mtx_sylvester(A,B,C);
    /*Display the matrices A,B,C and the solution X*/
    mtx_dispn(A,B,C,X);
    /*Release the heap*/
    mtx del(A);
    mtx_del(B);
    mtx_del(C);
    mtx del(X);
    return EXIT_SUCCESS;
```

2) Solving the linear system AX=B

```
/* Solving the linear equations A*x=b using LAPACK */
#include <stdio.h>
#include <stdlib.h>
#include "mtx.h"
int main(void){
    /*Define the equations using the matrix notation*/
    double a[3][3]= {
                    3.1, 1.3,
                                  -5.7,
                    1.0, -6.9, 5.8,
                                  -8.8,
                    3.4, 7.2,
                   };
    double b[3]=
                   -1.3,
                   -0.1,
                   1.8,
                   };
    /*Create a mtx-type variables that points to the 2-dimensional arrays*/
    matrix A = mtx_2dtomtx(a);
    matrix B = mtx_1dtomtx(b);
    matrix X = NULL;
    /*find solution using MTX routine mtx_linsolve*/
    X = mtx_linsolve(A,B);
    /*Display the matrices A,B and the solution X*/
    mtx_dispn(A,B,X);
    /*Release the heap*/
    mtx_del(A);
    mtx del(B);
    mtx_del(X);
    return EXIT_SUCCESS;
```

3) Evaluates a simple matrix expression

```
/*
 * Evaluate the expression X= (A*B)/(alpha + B'*A*B)
 * A is a 4-square random matrix and B is a 4-column random matrix
 * alpha is scalar
#include <stdio.h>
#include <stdlib.h>
#include "mtx.h"
int main(void){
    /*Define the using the matrix notation*/
    matrix A = mtx_rand(4,4);
    matrix B = mtx_rand(4,1);
    matrix X = NULL; //holds the expression
    matrix AB = NULL; //holds the auxiliar A*B result
    matrix BtAB = mtx_new(1,1); // holds the auxiliar B'*A*B result
    double alpha = 0.8;
    /*Compute the operations*/
    AB = mtx_prod(1.0, A,B); // AB = A*B
    mtx_dgemm(1.0, B, 't', AB, '.', 0, BtAB); // compute B'*A*B using the generalized matrix product routine mtx_dgemm
    X = mtx_{oper}(AB, '/', (alpha + BtAB->pos[0][0]));
    /*Display the matrices*/
    mtx_dispn(A,B,AB,BtAB,X);
    /*Release the heap*/
    mtx_del(A);
    mtx_del(B);
    mtx_del(AB);
    mtx del(BtAB);
    mtx_del(X);
    return EXIT SUCCESS;
```