Sparse Array Toolbox

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1. Sparse Array Toolbox

For sparse data, sparse formats can significantly increase speed and reduce memory requirements. However, MATLAB's built-in sparse format represents only vectors and matrices, not N-dimensional arrays (tensors). This toolbox contains a new sparse array structure and associated operations – outer, entrywise, and inner products, addition, summation, convolution, permutation, (circular) shifts, and distance measures – that can be applied to sparse representations of N-dimensional arrays. All functions have been carefully designed to optimize speed.

A sparse array structure has the following fields:

- Size, which is a row vector of the sizes of each non-singleton dimension of the full array for example, a scalar has 'Size' = [] (its size is represented by an empty vector), a column vector with N entries has a 'Size' = N; a row vector with N entries also has 'Size' = N; a matrix with N entries has a size (J, K), where JK = N; a three-way array with N entries has a size (J, K, L), where JKL = N;
- Ind, which is a column vector of linear indices of nonzero values in the full array that they represent;
- Val, which is a column vector of the values at those indices.

1.1. array2spArray

spA = array2spArray(A): Convert a full array into a sparse array structure. All singleton dimensions are removed.

1.2. spArray2Array

A = spArray(spA): Convert a sparse array structure into a full array.

1.3. spInd2spSub

subsA = spInd2spSub(spA): Convert a sparse array's linear index into a matrix of subscripts.

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1.4. spSub2spInd

indC = spSub2spInd(siz,subsA): Convert a matrix of subscripts into a vector of the linear indices for an array of size siz.

1.5. spOuter

 $\mathtt{spC} = \mathtt{spOuter(varargin)}$: The outer (tensor) product of full arrays, each represented as a sparse array structure, or as a standard scalar or full array. The sparse array structures can be entered as a comma separated list or as a members of a cell. The output is a sparse array structure. Calculations are performed from left to right in the list; that is, $\mathtt{spOuter(spA,spB,spC,spD)}$ corresponds to $(((A \otimes B) \otimes C) \otimes D)$. All singleton dimensions are collapsed: if A is a row vector of size (1,M) and B is a matrix of size (N,P), the resulting tensor has size (M,N,P), not size (1,M,N,P). The output is a sparse array structure.

1.6. spTimes

spC = spTimes(varargin): Entrywise (Hadamard) product of full arrays and/or scalars, the former represented as sparse array structures. The arrays and scalars can be entered as a comma separated list or as a members of a cell. The output is a sparse array structure.

1.7. spInner

c = spInner(varargin): Inner (scalar) product of two full arrays represented by sparse array structures. There are alternative definitions of 'inner product' for tensors/arrays. Here, it is their scalar product – the sum of entries resulting from their entrywise (Hadamard) product. The sparse arrays can entered as a comma separated list or as a members of a cell.

1.8. spPlus

spC = spPlus(varargin): The sum of identically sized full arrays, each represented as
a sparse array structure. The sparse arrays can entered as a comma separated list or as
a members of a cell. The output is a sparse array structure.

1.9. spSum

spC = spSum(spA,dim): Sum a full array, represented as a sparse array structure, over the dimension specified as a scalar in dim. The output is a sparse array structure.

1.10. spConv

spC = spConv(spA,spB,shape): The N-dimensional convolution of two N-dimensional
arrays represented as sparse array structures. The output is a sparse array structure.
shape == 'full': full convolution (default). Its size is the sum of the sizes of its
arguments.

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shape == 'same': central part of the convolution, same size as spA.
shape == 'circ': circular convolution over the size of spA.
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1.11. *spPerm*

spC = spPerm(spA,order): Permute the dimensions of the full array represented as a sparse array structure. The second argument is the vector of permutations. The output is a sparse array structure.

1.12. spShift

spC = spShift(spA,shifts,isPer,isProg,collapse): Shift each dimension of the full array represented as a sparse array structure by the amounts specified in the integer row vector or matrix shifts. The output is a sparse array structure.

When shifts is a row vector, all entries of the array are shifted by the amounts specified in shifts: the *n*th entry of shifts is the shift for the *n*th dimension of the *N*-dimensional array. When shifts is a matrix, its *m*th row gives the *N*-dimensional shift for the *m*th nonzero element of the full array (i.e., the *m*th entry of sparse array structure's Ind and Val fields).

isPer == 1: the shifts are circular (default).

isProg == 1: the shifts, as specified by the shift vector, for all dimensions except the last are multiplied by the index of the last dimension. For example, if the shift value for the first dimension is m, the shift of that dimension when the final dimension's index is n is mn. Default is isProg = 0.

collapse == 1: the array is summed over this last dimension. Default is collapse =
0.

Setting isProg = 1 and collapse = 1 is useful for converting absolute r-ad expectation tensors into relative r-ad expectation tensors (Milne et al. 2011).

1.13. spCosSim

s = spCosSim(spA,spB): Cosine similarity of two vectorized full arrays, represented as sparse array structures, with same numbers of entries. The output is a scalar.

1.14. spPDist

d = spPDist(spA, spB, p): The p-norm distance between two vectorized full arrays, represented as sparse array structures, with same numbers of entries. When there are only two arguments, p = 2 is the default, which gives the Euclidean distance between the two vectors; when p == 1, this function gives the taxicab distance; when p == inf, it gives the maximum difference. The output is a scalar.

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References

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