### Quick reference guide

Dense matrix and array manipulation

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## 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	<pre>#include <eigen core=""></eigen></pre>	Matrix and Array classes, basic linear algebra (including triangular and selfadjoint products), array manipulation
Geometry	<pre>#include <eigen geometry=""></eigen></pre>	Transform, Translation, Scaling, Rotation2D and 3D rotations (Quaternion, AngleAxis)
LU	<pre>#include <eigen lu=""></eigen></pre>	Inverse, determinant, LU decompositions with solver (FullPivLU, PartialPivLU)
Cholesky	<pre>#include <eigen cholesky=""></eigen></pre>	LLT and LDLT Cholesky factorization with solver
Householder	#include <eigen householder=""></eigen>	Householder transformations; this module is used by several linear algebra modules
SVD	<pre>#include <eigen svd=""></eigen></pre>	SVD decomposition with least-squares solver (JacobiSVD)
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	<pre>#include <eigen sparse=""></eigen></pre>	Sparse matrix storage and related basic linear algebra (SparseMatrix, DynamicSparseMatrix, SparseVector)
	<pre>#include <eigen dense=""></eigen></pre>	Includes Core, Geometry, LU, Cholesky, SVD, QR, and Eigenvalues header files
	<pre>#include <eigen eigen=""></eigen></pre>	Includes Dense and Sparse header files (the whole Eigen library)

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# 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>
Matrix<double, Dynamic, 2>
                                                 // Dynamic number of columns (heap allocation)
                                                 // Dynamic number of rows (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
                                                       Arravs
Matrix<float,Dynamic,Dynamic>
                                  <=>
                                         MatrixXf
                                                       Array<float, Dynamic, Dynamic>
                                                                                                ArravXXf
                                                                                          <=>
Matrix<double, Dynamic, 1>
                                  <=>
                                                       Array<double, Dynamic, 1>
                                         VectorXd
                                                                                                ArrayXd
Matrix<int,1,Dynamic>
                                  <=>
                                         RowVectorXi
                                                       Array<int,1,Dynamic>
                                                                                          <=>
                                                                                                RowArrayXi
Matrix<float, 3,3>
                                  <=>
                                                       Array<float, 3,3>
                                         Matrix3f
                                                                                          <=>
                                                                                                Array33f
Matrix<float,4,1>
                                  <=>
                                         Vector4f
                                                       Array<float,4,1>
                                                                                                Array4f
```

Conversion between the matrix and array worlds:

```
Array44f a1, a1;
Matrix4f m1, m2;
m1 = a1 * a2;
                                    // coeffwise product, implicit conversion from array to matrix.
a1 = m1 * m2;
                                    // matrix product, implicit conversion from matrix to array.
a2 = a1 + m1.array();
                                    // mixing array and matrix is forbidden
m2 = a1.matrix() + m1;
                                    // and explicit conversion is required.
ArrayWrapper<Matrix4f> mla(ml);
                                    // mla is an alias for ml.array(), they share the same coefficients
MatrixWrapper<Array44f> alm(al);
```

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
                           v4;
                Vector4d
                                                     Matrix4f m1;
Constructors
                                                                                                   By default, the
                Vector2f
                           v1(x, y);
                           v2(x, y, z);
                                                                                                   coefficients
                Array3i
                Vector4d
                           v3(x, y, z, w);
                                                                                                   are left uninitialized
                                                               m5; // empty object
                VectorXf v5; // empty object
                                                     MatrixXf
                ArrayXf
                           v6(size);
                                                     MatrixXf
                                                               m6(nb rows, nb columns);
                                                                      m1 << 1, 2, 3,
                Vector3f
                           v1:
                                   v1 << x, y, z;
                                                     Matrix3f
                                                               m1:
Comma
                ArrayXf
                           v2(4); v2 << 1, 2, 3,
                                                                             4, 5, 6,
initializer
                                                                             7, 8,
                       4;
                int rows=5, cols=5;
Comma
                                                                                                   output:
                MatrixXf m(rows,cols);
initializer (bis)
                m << (Matrix3f() << 1, 2, 3, 4, 5, 6, 7, 8, 9).finished(),
                     MatrixXf::Zero(3,cols-3),
                                                                                                    1 2 3 0 0
                      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
                vector.size();
                                                     matrix.rows();
                                                                              matrix.cols();
Runtime info
                                                                                                   Inner/Outer* are
                                                     matrix.innerSize();
                vector.innerStride();
                                                            matrix.outerSize();
                                                                                                   storage order
                                                     matrix.innerStride();
                vector.data();
                                                                                                   dependent
```

matrix.data();

matrix.outerStride();

```
ObjectType::Scalar
                                                     ObjectType::RowsAtCompileTime
Compile-time
                 ObjectType::RealScalar
                                                     ObjectType::ColsAtCompileTime
info
                 ObjectType::Index
                                                     ObjectType::SizeAtCompileTime
                 vector.resize(size);
                                                       matrix.resize(nb rows, nb cols);
Resizing
                                                                                                        no-op if the new
                                                       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
                 vector(i)
                                                       matrix(i,j)
                                 vector.x()
Coeff access
                                                                                                        Range checking is
                 vector[i]
                                 vector.y()
with
                                 vector.z()
                                                                                                        disabled if
                                 vector.w()
range checking
                                                                                                        NDEBUG
                                                                                                                        or
                                                                                                        EIGEN NO DEBUG
                                                                                                        is defined
                                                       matrix.coeff(i,j)
                 vector.coeff(i)
Coeff access
                 vector.coeffRef(i)
                                                       matrix.coeffRef(i,j)
without
range checking
                 object = expression;
Assignment/copy
                                                                                                        the destination
                 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}
                                     typedef {MatrixXf|ArrayXXf}
                                                                            typedef {VectorXf | ArrayXf}
      FixedXD;
                                           Dynamic2D;
                                                                                   Dynamic1D;
FixedXD x;
                                    Dynamic2D x;
                                                                            Dynamic1D x;
                                    x = Dynamic2D::Zero(rows, cols);
x = FixedXD::Zero();
                                                                            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,
                                                                            x = Dynamic1D::Constant(size,
x = FixedXD::Random();
                                           value);
                                                                                   value);
x = FixedXD::LinSpaced(size, low,
                                    x = Dynamic2D::Random(rows, cols);
                                                                            x = Dynamic1D::Random(size);
       high);
                                    N/A
                                                                            x = Dynamic1D::LinSpaced(size,
                                                                                   low, high);
x.setZero();
                                    x.setZero(rows, cols);
x.setOnes();
                                    x.setOnes(rows, cols);
                                                                            x.setZero(size);
x.setConstant(value);
                                    x.setConstant(rows, cols, value);
                                                                            x.setOnes(size);
x.setRandom();
                                    x.setRandom(rows, cols);
                                                                            x.setConstant(size, value);
x.setLinSpaced(size, low, high);
                                    N/A
                                                                            x.setRandom(size);
                                                                            x.setLinSpaced(size, low, high);
Identity and basis vectors *
x = FixedXD::Identity();
                                    x = Dynamic2D::Identity(rows,
                                                                            N/A
x.setIdentity();
                                           cols);
                                    x.setIdentity(rows, cols);
Vector3f::UnitX() // 1 0 0
                                                                            VectorXf::Unit(size,i)
Vector3f::UnitY() // 0 1 0
                                                                            VectorXf::Unit(4,1) ==
Vector3f::UnitZ() // 0 0 1
                                                                                   Vector4f(0,1,0,0)
                                    N/A
```

```
Vector4f::UnitY()
```

### Mapping external arrays

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

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## **Arithmetic Operators**

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

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# **Coefficient-wise & Array operators**

Coefficient-wise operators for matrices and vectors:

```
Matrix API *

Matrix API *

wat1.cwiseMin(mat2)
mat1.cwiseMax(mat2)
mat1.cwiseAbs2()
mat1.cwiseAbs()
mat1.cwiseSqrt()
mat1.cwiseSqrt()
mat1.cwiseProduct(mat2)
mat1.cwiseQuotient(mat2)
mat1.array().min(mat2.array())
mat1.array().max(mat2.array())
mat1.array().abs2()
mat1.array().abs()
mat1.array().sqrt()
mat1.array() * mat2.array()
mat1.array() / mat2.array()
```

It is also very simple to apply any user defined function foo using DenseBase::unaryExpr together with std::ptr\_fun:

```
mat1.unaryExpr(std::ptr fun(foo))
```

Array operators:\*

```
array1 *= array2
                   array1 * array2
                                        array1 / array2
                                                                                   array1 /= array2
Arithmetic operators
                   array1 + scalar
                                        array1 - scalar
                                                              array1 += scalar
                                                                                   array1 -= scalar
                   array1 < array2
                                        array1 > array2
                                                              array1 < scalar
                                                                                   array1 > scalar
Comparisons
                                                                                   array1 >= scalar
                                                              arrayı <= scalar
                   array1 <= array2
                                        array1 >= array2
                   array1 == array2
                                        array1 != array2
                                                              array1 == scalar
                                                                                   array1 != scalar
                   array1.min(array2)
Trigo, power, and
                   array1.max(array2)
misc functions
                   array1.abs2()
                   array1.abs()
                                                   abs(array1)
and the STL variants
                   array1.sqrt()
                                                   sqrt(array1)
                   array1.log()
                                                   log(array1)
                   array1.exp()
                                                   exp(array1)
                   array1.pow(exponent)
                                                   pow(array1,exponent)
                   array1.square()
                   array1.cube()
                   array1.inverse()
                   array1.sin()
                                                   sin(array1)
                   array1.cos()
                                                   cos(array1)
                   array1.tan()
                                                   tan(array1)
                   array1.asin()
                                                   asin(array1)
                   array1.acos()
                                                   acos(array1)
```

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## 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 = 5 3 1
mat = 2 7 8
9 4 6

mat.rowwise().minCoeff();

1
2 3 1
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>
```

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## **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:

Optimized versions when the size

**Default versions** is known at compile time vec1.head(n) vec1.head<n>() the first n coeffs vec1.tail(n) vec1.tail<n>() the last n coeffs vec1.segment(pos,n) vec1.segment<n>(pos) the n coeffs in the range [pos: pos + n - 1] Read-write access to sub-matrices: mat1.block(i,j,rows,cols) mat1.block<rows,cols>(i,j) the rows x cols sub-matrix (more) (more) starting from position (i,j) mat1.topLeftCorner(rows,cols) mat1.topLeftCorner<rows,cols>() the rows x cols sub-matrix mat1.topRightCorner(rows,cols) mat1.topRightCorner<rows,cols>() taken in one of the four corners mat1.bottomLeftCorner(rows,cols) mat1.bottomLeftCorner<rows,cols>() mat1.bottomRightCorner(rows,cols) mat1.bottomRightCorner<rows,cols>() mat1.topRows(rows) mat1.topRows<rows>() specialized versions of block() mat1.bottomRows(rows) mat1.bottomRows<rows>() when the block fit two corners mat1.leftCols(cols) mat1.leftCols<cols>() mat1.rightCols<cols>() mat1.rightCols(cols)

ton

# Miscellaneous operations

#### Reverse

Vectors, rows, and/or columns of a matrix can be reversed (see **DenseBase::reverse()**, **DenseBase::reverseInPlace()**, **VectorwiseOp::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)
    HorizontalTimes>()
mat.rowwise().replicate(vertical_times, horizontal_times)
    HorizontalTimes>()
mat.rowwise().replicate(vertical_times, horizontal_times)
mat.rowwise().replicate(vertical_times, horizontal_times)
mat.rowwise().replicate<VerticalTimes,
mat.rowwise().replicate<VerticalTimes,
mat.rowwise().replicate<VerticalTimes,
mat.rowwise().replicate</pre>
```

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# Diagonal, Triangular, and Self-adjoint matrices

(matrix world \*)

## **Diagonal matrices**

```
Operation
                                                     Code
                                                     mat1 = vec1.asDiagonal();
view a vector as a diagonal matrix
                                                     DiagonalMatrix<Scalar,SizeAtCompileTime> diag1(size);
Declare a diagonal matrix
                                                     diag1.diagonal() = vector;
                                                     vec1 = mat1.diagonal();
                                                                                       mat1.diagonal() = vec1;
Access the diagonal and super/sub diagonals of a
                                                             // main diagonal
matrix as a vector (read/write)
                                                     vec1 = mat1.diagonal(+n);
                                                                                       mat1.diagonal(+n) = vec1;
                                                             // n-th super diagonal
                                                     vec1 = mat1.diagonal(-n);
                                                                                       mat1.diagonal(-n) = vec1;
                                                             // n-th sub diagonal
                                                                                       mat1.diagonal<1>() = vec1;
                                                     vec1 = mat1.diagonal<1>();
                                                            // first super diagonal
                                                     vec1 = mat1.diagonal<-2>();
                                                                                       mat1.diagonal<-2>() = vec1;
                                                             // second sub diagonal
                                                     mat3 = scalar * diag1 * mat1;
mat3 += scalar * mat1 * vec1.asDiagonal();
Optimized products and inverse
                                                     mat3 = vec1.asDiagonal().inverse() * mat1
                                                     mat3 = mat1 * diag1.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	m.triangularView <xxx>()</xxx>
unit or null diagonal (read/write):	Xxx = Upper, Lower, StrictlyUpper, StrictlyLower, UnitUpper,
	UnitLower
Writing to a specific triangular part:	m1.triangularView <eigen::lower>() = m2 + m3</eigen::lower>
(only the referenced triangular part is evaluated)	
Conversion to a dense matrix setting the opposite	<pre>m2 = m1.triangularView<eigen::unitupper>()</eigen::unitupper></pre>
triangular part to zero:	
Products:	m3 += s1 * m1.adjoint().triangularView <eigen::unitupper>()</eigen::unitupper>
	m3 -= s1 * m2.conjugate() * m1.adjoint().triangularView <eigen::lower>()</eigen::lower>
Solving linear equations:	
$M_2 := L_1^{-1} M_2$	L1.triangularView <eigen::unitlower>().solveInPlace(M2) L1.triangularView<eigen::lower></eigen::lower></eigen::unitlower>
$M_3 := L_1^{*-1} M_3$ $M_4 := M_4 U_1^{-1}$	<pre>().adjoint().solveInPlace(M3) U1.triangularView<eigen::upper>().solveInPlace<ontheright></ontheright></eigen::upper></pre>

### 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
                                                m2 = m.selfadjointView<Eigen::Lower>();
Conversion to a dense matrix:
                                                m3 = s1 * m1.conjugate().selfadjointView<Eigen::Upper>() * m3;
m3 -= s1 * m3.adjoint() * m1.selfadjointView<Eigen::Lower>();
Product with another general matrix or vector:
Rank 1 and rank K update:
                                                M1.selfadjointView<Eigen::Upper>().rankUpdate(M2,s1);
M1.selfadjointView<Eigen::Lower>().rankUpdate(M2.adjoint(),-1);
upper(M_1) += s_1 M_2 M_2^*
lower(M_1) -= M_2^* M_2
                                                M.selfadjointView<Eigen::Upper>().rankUpdate(u,v,s);
Rank 2 update: ( M += suv^* + svu^*)
                                                // via a standard Cholesky factorization
Solving linear equations:
                                                m2 = m1.selfadjointView<Eigen::Upper>().llt().solve(m2);
(M_2 := M_1^{-1}M_2)
                                                // via a Cholesky factorization with pivoting
                                                m2 = m1.selfadjointView<Eigen::Lower>().ldlt().solve(m2);
```