Main Page Related Pages Modules Namespaces Classes

**Files** 

### Quick reference guide



### **Table of contents**

- Modules and Header files
- Array, matrix and vector types
- Mapping external arrays
- Arithmetic Operators
- Coefficient-wise & Array operators
- Reductions
- Sub-matrices
- Miscellaneous operations
- Diagonal, Triangular, and Self-adjoint matrices

top

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

top

**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 > // Dynamic number of columns (heap allocation)
Matrix < double, Dynamic, 2 > // Dynamic number of rows (heap allocation)
Matrix < double, Dynamic, Dynamic, RowMajor > // Fully dynamic, row major (heap allocation)
Matrix < double, 13, 3 > // Fully fixed (static allocation)
```

In most cases, you can simply use one of the convenience typedefs for matrices and arrays. Some examples:

```
MatricesArraysMatrix < float, Dynamic, Dynamic > <=> MatrixXf<br/>Matrix < double, Dynamic, 1> <=> VectorXd<br/>Matrix < int, 1, Dynamic > <=> RowVectorXi<br/>Matrix < float, 3, 3> <=> Matrix3f<br/>Matrix < float, 4, 1> <=> Vector4fArray < float, Dynamic, Dynamic > <=> ArrayXXf<br/>Array < double, Dynamic, 1> <=> ArrayXd<br/>Array < int, 1, Dynamic > <=> RowArrayXi<br/>Array < float, 3, 3> <=> Array33f<br/>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> m1a(m1); // m1a is an alias for m1.array(), they share the same coefficients
MatrixWrapper<Array44f> a1m(a1);
```

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
Constructors
                   Vector4d v4;
                                                      Matrix4f m1;
                                                                                            By default, the
                                                      MatrixXf m5; // empty object
                   Vector2f v1(x, y);
                                                                                            coefficients
                   Array3i v2(x, y, z);
                                                      MatrixXf m6(nb rows,
                                                                                            are left uninitialized
                   Vector4d v3(x, y, z, w);
                                                      nb columns);
                   VectorXf v5; // empty object
                   ArrayXf v6(size);
Comma initializer Vector3f v1; v1 << x, y, z;
                                                      Matrix3f m1; m1 << 1, 2, 3,
                   ArrayXf v2(4); v2 << 1, 2, 3, 4;
                                                      4, 5, 6,
                                                      7, 8, 9;
```

Comma initializer int rows=5, cols=5; output: (bis) MatrixXf m(rows,cols); m << (Matrix3f() << 1, 2, 3, 4, 5, 6, 7, 8, 9).finished(), 1 2 3 0 0 MatrixXf::Zero(3,cols-3), 4 5 6 0 0 MatrixXf::Zero(rows-3,3), 7 8 9 0 0 MatrixXf::Identity(rows-3,cols-3); 0 0 0 1 0 cout << m; 0 0 0 0 1 Runtime info vector.size(); matrix.rows(); matrix.cols(); Inner/Outer\* are vector.innerStride(); storage order matrix.innerSize(); vector.data(); dependent matrix.outerSize(): matrix.innerStride(); matrix.outerStride(); matrix.data(); Compile-time ObjectType::Scalar ObjectType::RowsAtCompileTime ObjectType::RealScalar ObjectType::ColsAtCompileTime info ObjectType::Index ObjectType::SizeAtCompileTime Resizing vector.resize(size); matrix.resize(nb\_rows, nb\_cols); no-op if the new vector.resizeLike(other\_vector); matrix.resize(Eigen::NoChange, sizes match, vector.conservativeResize(size); nb\_cols); otherwise data are matrix.resize(nb\_rows, lost Eigen::NoChange); matrix.resizeLike(other\_matrix); resizing with data matrix.conservativeResize(nb\_rows, preservation nb\_cols); Coeff access with vector(i) vector.x() matrix(i,j) Range checking is range checking vector[i] vector.y() disabled if vector.z() NDEBUG or vector.w() EIGEN\_NO\_DEBUG is defined Coeff access vector.coeff(i) matrix.coeff(i,j) matrix.coeffRef(i,j) without vector.coeffRef(i) range checking Assignment/copy object = expression; the destination is

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 = FixedXD::Zero();	x = Dynamic2D::Zero(rows, cols);	x = Dynamic1D::Zero(size);
x = FixedXD::Ones();	x = Dynamic2D::Ones(rows, cols);	x = Dynamic1D::Ones(size);
x = FixedXD::Constant(value);	x = Dynamic2D::Constant(rows,	x = Dynamic1D::Constant(size,
x = FixedXD::Random();	cols, value);	value);
x = FixedXD::LinSpaced(size,	x = Dynamic2D::Random(rows, cols);	x = Dynamic1D::Random(size);
low, high);	N/A	x = Dynamic1D::LinSpaced(size,
x.setZero();	x.setZero(rows, cols);	low, high);
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);

### Mapping external arrays

top

# **Arithmetic Operators**

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

top

# Coefficient-wise & Array operators

Coefficient-wise operators for matrices and vectors:

Matrix API *	Via Array conversions
mat1.cwiseMin(mat2)	mat1.array().min(mat2.array())
mat1.cwiseMax(mat2)	<pre>mat1.array().max(mat2.array())</pre>

```
mat1.cwiseAbs2() mat1.array().abs2()
mat1.cwiseAbs() mat1.array().abs()
mat1.cwiseSqrt() mat1.array().sqrt()
mat1.cwiseProduct(mat2) mat1.array() * mat2.array()
mat1.cwiseQuotient(mat2) 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:\*

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

top

# **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(); 1
mat = 2 7 8
9 4 6

mat.minCoeff(); 2 3 1
mat.rowwise().minCoeff(); 1
2
4
```

Special versions of minCoeff and maxCoeff:

```
int i, j;
s = vector.minCoeff(&i); // s == vector[i]
s = matrix.maxCoeff(&i, &j); // s == matrix(i,j)

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>
```

### 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:

Default versions Optimized versions when the size

is known at compile time

 $\begin{array}{lll} \text{vec1.head(n)} & \text{vec1.head} < n > () & \text{the first n coeffs} \\ \text{vec1.tail(n)} & \text{vec1.tail} < n > () & \text{the last n coeffs} \\ \end{array}$ 

vec1.segment(pos,n) vec1.segment < n > (pos) the n coeffs in the

mat1.rightCols < cols > ()

range [pos: pos + n - 1]

Read-write access to sub-matrices:

mat1.block(i,j,rows,cols) mat1.block<rows,cols>(i,j)

(more) (more)

mat1.topLeftCorner(rows,cols) mat1.topLeftCorner<rows,cols>() mat1.topRightCorner(rows,cols) mat1.topRightCorner<rows,cols>() mat1.bottomLeftCorner(rows,cols>() mat1.bottomLeftCorner<rows,cols>()

mat1.bottomRightCorner(rows,cols) mat1.bottomRightCorner<rows,cols>()

mat1.topRows(rows) mat1.topRows<rows>
mat1.bottomRows(rows) mat1.leftCols(cols) mat1.leftCols<cols>()

mat1.leftCols(cols)
mat1.rightCols(cols)

t1.block<rows,cols>(i,j) the rows x cols sub-matrix ore) starting from position (i,j)

the rows x cols sub-matrix taken in one of the four corners

mat1.topRows<rows>() specialized versions of block() mat1.bottomRows<rows>() when the block fit two corners

# Miscellaneous operations

#### Reverse

Vectors, rows, and/or columns of a matrix can be reversed (see DenseBase::reverse(), DenseBase::reverseInPlace(), VectorwiseOp::reverse()).

vec.reverse() mat.colwise().reverse() mat.rowwise().reverse()
vec.reverseInPlace()

### Replicate

Vectors, matrices, rows, and/or columns can be replicated in any direction (see **DenseBase::replicate()**, **VectorwiseOp::replicate()**)

vec.replicate(times) vec.replicate<Times>

mat.replicate(vertical\_times, horizontal\_times) mat.replicate<VerticalTimes, HorizontalTimes>() mat.colwise().replicate(vertical\_times, horizontal\_times) mat.colwise().replicate<VerticalTimes, HorizontalTimes>

mat.rowwise().replicate(vertical\_times, horizontal\_times) mat.rowwise().replicate < VerticalTimes,
HorizontalTimes > ()

top

# Diagonal, Triangular, and Self-adjoint matrices

(matrix world \*)

## **Diagonal matrices**

Operation	Code
view a vector as a diagonal matrix	mat1 = vec1.asDiagonal();
Declare a diagonal matrix	DiagonalMatrix <scalar,sizeatcompiletime> diag1(size); diag1.diagonal() = vector;</scalar,sizeatcompiletime>
Access the diagonal and super/sub diagonals of a matrix as a vector (read/write)	<pre>vec1 = mat1.diagonal(); mat1.diagonal() = vec1; // main diagonal vec1 = mat1.diagonal(+n); mat1.diagonal(+n) = vec1; // n-th super diagonal vec1 = mat1.diagonal(-n); mat1.diagonal(-n) = vec1; // n-th sub diagonal vec1 = mat1.diagonal&lt;1&gt;(); mat1.diagonal&lt;1&gt;() = vec1; // first super diagonal vec1 = mat1.diagonal&lt;-2&gt;(); mat1.diagonal&lt;-2&gt;() = vec1; // second sub diagonal</pre>
Optimized products and inverse	<pre>mat3 = scalar * diag1 * mat1; mat3 += scalar * mat1 * vec1.asDiagonal(); mat3 = vec1.asDiagonal().inverse() * mat1 mat3 = mat1 * diag1.inverse()</pre>

## 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 unit or null diagonal (read/write):	m.triangularView <xxx>()</xxx>
ant or nan eragenar (reas, mite).	Xxx = Upper, Lower, StrictlyUpper, StrictlyLower, UnitUpper, UnitLower
Writing to a specific triangular part: (only the referenced triangular part is evaluated)	m1.triangularView <eigen::lower>() = m2 + m3</eigen::lower>
Conversion to a dense matrix setting the opposite triangular part to zero:	m2 = m1.triangularView <eigen::unitupper>()</eigen::unitupper>
Products:	m3 += s1 * m1.adjoint().triangularView <eigen::unitupper>() * m2 m3 -= s1 * m2.conjugate() * m1.adjoint().triangularView<eigen::lower>()</eigen::lower></eigen::unitupper>

 $\begin{array}{lll} & & & & \\ M_2 := L_1^{-1}M_2 & & & \\ M_3 := L_1^{*-1}M_3 & & & \\ M_4 := M_4U_1^{-1} & & & \\ \end{array}$   $\begin{array}{ll} & & & \\ L1. \text{triangularView} < \text{Eigen} :: \text{UnitLower} > \\ \text{().solveInPlace}(\text{M2}) & & \\ L1. \text{triangularView} < \text{Eigen} :: \text{Lower} > \\ \text{().adjoint}().solveInPlace}(\text{M3}) & & \\ & & & \\ U1. \text{triangularView} < \text{Eigen} :: \text{Upper} > \\ \text{().solveInPlace} < \text{OnTheRight} > (\text{M4}) \\ \end{array}$ 

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