$\mathsf{num}\mathsf{C}$

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Matrix_gsl.h	??
Stats.C	??
Stats.h	??
Utils.C	??
Utils.h	??

4 Data Structure Documentation

4.1 Matrix Class Reference

Public Member Functions

- Matrix (std::string name="New")
- Matrix (int n, int m, std::string name="New")
- Matrix (const Matrix &A)
- void init (int, int, std::string name="New")
- Matrix & operator= (const Matrix &A)
- Matrix operator% (const Matrix &A)
- Matrix operator+ (const Matrix &A)
- Matrix operator- (const Matrix &A)
- Matrix & operator*= (double a)
- Matrix operator/= (double a)
- void printM (std::string="matrix")
- Matrix flat ()
- double trace ()
- Matrix T ()
- void asMat (double **)
- Matrix diag ()
- Matrix clip (double, std::string="upper")
- Matrix inv ()
- double det ()
- void **eig** ()
- double **min** (std::string="matrix")
- double **max** (std::string="matrix")

Data Fields

- int shape [2]
- double ** matrix
- double ** eigval
- double ** eigvec
- std::string name

4.1.1 Detailed Description

Definition at line 9 of file Matrix_gsl.h.

The documentation for this class was generated from the following files:

- Matrix_gsl.h
- · Matrix_gsl.C

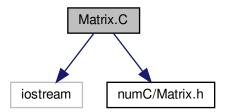
5 File Documentation 3

5 File Documentation

5.1 Matrix.C File Reference

Various matrix operations.

```
#include <iostream>
#include <numC/Matrix.h>
Include dependency graph for Matrix.C:
```



Functions

```
    double ** sum (double **mat1, double **mat2, int a, int b)
```

Elementwise summation.

```
    double ** sub (double **mat1, double **mat2, int a, int b)
```

Elementwise subtraction.

double ** matmul (double **mat1, double **mat2, int a, int b, int c)

Matrix multiplication.

double ** transpose (double **mat, int a, int b)

Matrix transpose.

double ** identity (int a, double val)

Identity matrix.

double ** mat_copy (double **mat, int a, int b)

Hard copy matrix.

double ** inverse (double **A, int a, int b)

Matrix left inverse.

double ** zero (int a, int b)

Initialize matrix.

• void print (double **A, int a, int b)

Print matrix.

5.1.1 Detailed Description

Various matrix operations.

Date

Mar 19, 2021

Author

C J Park

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5.1.2 Function Documentation

5.1.2.1 identity()

```
double** identity (
          int ,
          double val = 1. )
```

Identity matrix.

create identity matrix of given size square matrix will be created

Parameters:

Parameters

а	(int) dimension of identity matrix
val	(double) value to initalize (default = 1.)

Returns:

Returns

result (double**) identity matrix

Example:

A = identity(3, 0.5);

Tag: identity initalize

Definition at line 88 of file Matrix.C.

Referenced by inverse().

```
89
           static double** result;
90
          result = new double*[a];
for(int i=0;i<a;i++) *(result+i) = new double [a];</pre>
91
92
          for (int i=0; i < a; i++) {</pre>
           for(int j=0; j<a; j++) {
    if(i==j) *(*(result+i)+j) = val;
    else *(*(result+i)+j) = 0.;</pre>
95
96
97
98
99
          }
100
101
           return result;
102 }
```

5.1.2.2 inverse()

Matrix left inverse.

Matrix left inverse using Gaussian reduction

Parameters:

Parameters

Α	(double**) matrix to inverse
а	(int) number of rows of A
b	(int) number of columns of A

Returns:

Returns

result (double **) left inverse of A

Example:

 $A_{inv} = inverse(A,2,2);$

Tag: left inverse gaussian reduction

Definition at line 117 of file Matrix.C.

References identity(), mat_copy(), matmul(), print(), and transpose().

```
117
118
         static double** result; // output matmul(invsqA, A.T)
double** sqA; // squarized matrix = matmul(A.transpose, A)
double** invsqA; // inverse of squared A
119
120
121
         double** A_t; // Transposed matrix
122
         double* row; // Temporary row container
124
         double* invrow; // Temporary row container for inverse matrix - memorize sort order
125
         double det; // determinant
126
         double pivot;
127
128
         const double tol = 1e-14;
129
130
         result = new double*[b];
131
         for(int i=0;i<b;i++) *(result+i) = new double [a];</pre>
132
133
         sqA = new double*[b];
134
         for (int i=0; i < b; i++) * (sqA+i) = new double [b];
135
136
         invsqA = new double*[b];
137
         for(int i=0;i<b;i++) *(invsqA+i) = new double [b];</pre>
138
139
         row = new double [b];
140
141
         // Initially identity matrix for inverse matrix container.
142
         invsqA = identity(b);
143
144
         \ensuremath{//} Initialize transposed matrix.
         A_t = \text{new double} \cdot [b];
145
         for (int i=0; i < b; i++) * (A_t+i) = new double [b];</pre>
146
147
         if(a!=b){
148
149
             A_t = transpose(A,a,b);
150
              // Squarize the matrix
151
              for (int i=0;i<b;i++) {</pre>
152
                   for (int j=0; j < b; j++) {</pre>
                       for (int k=0; k<a; k++) {</pre>
153
154
                            *(*(sqA+i)+j) = *(*(A_t+i)+k) * *(*(A+k)+j);
155
156
                  }
              }
157
158
159
         else{
160
            A_t = identity(a);
161
             sqA = mat_copy(A, a, a);
162
163
164
         // Sort pivot
165
         for (int j=0; j < b; j++) {</pre>
166
              int i = 1;
```

```
167
                while(*(*(sqA+j)+j) <=tol && i<b){</pre>
168
                     // Save zero pivot row
                     row = *(sqA+j);
invrow = *(invsqA+j);
169
170
171
                     // Exchange with row below
*(sqA+j) = *(sqA+j+i);
172
173
174
                      *(invsqA+j) = *(invsqA+j+i);
175
                     *(sqA+j+i) = row;
*(invsqA+j+i) = invrow;
176
177
178
179
                      i++;
180
                }
181
182
           print (sqA, 3, 3);
183
           // Gauss Jordan method
for(int i=0;i<b;i++){</pre>
184
185
186
                 // Scale
                pivot = *(*(sqA+i)+i);
printf("pivot : %f\n",pivot);
187
188
189
                 if (pivot!=1.) {
                      for(int j=0;j<b;j++){
  *(*(invsqA+i)+j)/=pivot;
  *(*(sqA+i)+j)/=pivot;</pre>
190
191
192
193
                      }
                194
195
196
197
198
                           double target = *(*(sqA+j)+i);
                            for(int k=0;k<b;k++){
    *(*(invsqA+j)+k) -= *(*(invsqA+i)+k) * target;
    *(*(sqA+j)+k) -= *(*(sqA+i)+k) * target;</pre>
199
200
201
202
203
                      }
204
205
206
207
           result = matmul(invsqA, A_t, b,b,a);
208
209
           return result;
210 }
```

5.1.2.3 mat_copy()

Hard copy matrix.

create hard copy of given matrix

Parameters:

Parameters

ſ	mat	(double**) matrix to copy
	а	(int) number of rows of mat
Ī	b	(int) number of columns of mat

Returns:

Returns

result (double**) hard copy of mat

Example:

```
A = mat\_copy(B,3,3);
```

Tag: ftn

Definition at line 104 of file Matrix.C.

Referenced by inverse().

5.1.2.4 matmul()

Matrix multiplication.

mat1 * mat2 = result number of column of mat1 must match number of column of mat2

Parameters:

Parameters

mat1,mat2	(double**) matrices to be multiplied
а	(int) number of rows of mat1
b	(int) number of folumns of mat1 = number of rows of mat2
С	(int) number of columns of mat2

Returns:

Returns

result (double**) matrix of dimension a x c

Example:

A = matmul(A,B,2,3,2);

Tag: multiplication

Definition at line 45 of file Matrix.C.

Referenced by inverse().

```
45
46
         static double** result;
48
49
         result = new double*[a];
         for (int i=0; i<a; i++) * (result + i) = new double [c];
50
        for(int i=0;i<a;i++) {
    for(int j=0;j<c;j++) *(*(result+i)+j) = 0.;
}</pre>
51
52
53
55
56
57
         for(int i=0;i<a;i++) {</pre>
             for(int j=0; j<<; j++) {
    for(int k=0; k<b; k++) {
       *(*(result+i)+j) += *(*(mat1+i)+k) * *(*(mat2+k)+j);</pre>
58
59
60
62
       }
63
64
         return result;
65 }
```

5.1.2.5 print()

Print matrix.

print matrix of given size

Parameters:

Parameters

Α	(double**) matrix to print
а	(int) number of rows of A
b	(int) number of columns of A

Returns:

Returns

stdout(matrix A)

Example:

```
print(A,2,3);
```

Tag: print

Definition at line 225 of file Matrix.C.

Referenced by inverse().

5.1.2.6 sub()

Elementwise subtraction.

mat1 - mat2 = result Two input matrices must be in same shape axb

Parameters:

Parameters

mat1,mat2	(double**) matrices to be subtracted
а	(int) number of rows of mat1 and mat2
b	(int) number of columns of mat1 and mat2

Returns:

Returns

result (double**)

Example:

A = sub(A,B,2,2);

Tag: subtract, element wise

Definition at line 31 of file Matrix.C.

```
31
32
33     static double** result;
34
35     result = new double*[a];
```

```
36
       for(int i=0;i<a;i++) *(result+i) = new double [b];</pre>
       for (int i=0; i < a; i++) {</pre>
38
          for (int j=0; j<b; j++) *(*(result+i)+j) = *(*(mat1+i)+j) - *(*(mat2+i)+j);
39
40
41
42
       return result;
43 }
5.1.2.7 sum()
double** sum (
               double ** ,
               double ** ,
               int ,
               int )
```

Elementwise summation.

mat1 + mat2 = result Two input matrices must be in same shape axb

Parameters:

Parameters

mat1,mat2	(double**) matrices to be added
а	(int) number of rows of mat1 and mat2
b	(int) number of columns of mat1 and mat2

Returns:

Returns

result (double**)

Example:

A = sum(A,B,2,2);

Tag: add, sum, element wise

Definition at line 17 of file Matrix.C.

```
17
18
       static double** result;
20
       result = new double*[a];
22
       for(int i=0; i<a; i++) *(result+i) = new double [b];
23
24
       for (int i=0; i < a; i++) {</pre>
           for(int j=0; j<b; j++) *(*(result+i)+j) = *(*(mat1+i)+j) + *(*(mat2+i)+j);
25
27
       return result;
28
29 }
```

5.1.2.8 transpose()

Matrix transpose.

 $mat^{\wedge}T$

Parameters:

Parameters

mat	(double**) matrix to be transposed
а	(int) number of rows of mat
b	(int) number of columns of mat

Returns:

Returns

result (double**) transposed mat

Example:

 $A_T = transpose(A,2,2);$

Tag: transpose

Definition at line 67 of file Matrix.C.

Referenced by inverse().

```
67
68
69
         static double** result;
70
71
72
        result = new double*[b];
for(int i=0;i<b;i++) *(result+i) = new double [a];</pre>
73
74
75
        for(int i=0;i<a;i++) {
    for(int j=0;j<b;j++) {
       *(*(result+j)+i) = *(*(mat+i)+j);}</pre>
76
77
78
       }
79
80
          return result;
```

5.1.2.9 zero()

```
double** zero (
          int ,
          int )
```

Initialize matrix.

Create and initialize matrix elements to zero

Parameters:

Parameters

а	(int) number of rows
b	(int) number of columns

Returns:

Returns

result (double**) zero matrix of size axb

Example:

A = zero(2,3);

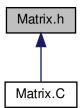
Tag: initalize zero

Definition at line 212 of file Matrix.C.

5.2 Matrix.h File Reference

Header file for Matrix algebra.

This graph shows which files directly or indirectly include this file:



```
Functions
```

```
    double ** sum (double **, double **, int, int)

          Elementwise summation.

    double ** sub (double **, double **, int, int)

          Elementwise subtraction.

    double ** matmul (double **, double **, int, int, int)

          Matrix multiplication.

    double ** transpose (double **, int, int)

          Matrix transpose.

    double ** inverse (double **, int, int)

          Matrix left inverse.
    • double ** identity (int, double val=1.)
          Identity matrix.

    double ** mat_copy (double **, int, int)

          Hard copy matrix.
    double ** zero (int, int)
          Initialize matrix.
    void print (double **, int, int)
          Print matrix.
5.2.1 Detailed Description
Header file for Matrix algebra.
Date
      Mar 19, 2021
Author
      C J Park
      chanjure@snu.ac.kr
Bug No known bugs.
Version
      0.1
5.2.2 Function Documentation
5.2.2.1 identity()
double** identity (
                int ,
                double val = 1. )
Identity matrix.
create identity matrix of given size square matrix will be created
```

Parameters:

Parameters

а	(int) dimension of identity matrix	
val	(double) value to initalize (default = 1.)	

Returns:

Returns

result (double**) identity matrix

Example:

A = identity(3, 0.5);

Tag: identity initalize

Definition at line 88 of file Matrix.C.

Referenced by inverse().

```
88
89
            static double** result;
90
            result = new double*[a];
for(int i=0;i<a;i++) *(result+i) = new double [a];</pre>
91
93
            for(int i=0;i<a;i++) {
    for(int j=0;j<a;j++) {
        if(i==j) *(*(result+i)+j) = val;
        else *(*(result+i)+j) = 0.;</pre>
94
95
96
98
99
100
101
             return result;
102 }
```

5.2.2.2 inverse()

Matrix left inverse.

Matrix left inverse using Gaussian reduction

Parameters:

Parameters

Α	(double**) matrix to inverse
а	(int) number of rows of A
b	(int) number of columns of A

Returns:

Returns

result (double **) left inverse of A

Example:

 $A_{inv} = inverse(A,2,2);$

Tag: left inverse gaussian reduction

Definition at line 117 of file Matrix.C.

References identity(), mat_copy(), matmul(), print(), and transpose().

```
117
118
119
          static double** result; // output matmul(invsqA, A.T)
         static double** result; // output matmul(invsqA, A.1)
double** sqA; // squarized matrix = matmul(A.transpose, A)
double** invsqA; // inverse of squared A
double** A_t; // Transposed matrix
double* row; // Temporary row container
120
121
122
123
         double \star invrow; // Temporary row container for inverse matrix - memorize sort order double det; // determinant
124
125
126
         double pivot;
127
128
         const double tol = 1e-14;
129
130
         result = new double*[b];
131
         for(int i=0;i<b;i++) *(result+i) = new double [a];</pre>
132
133
          sqA = new double*[b];
134
          for (int i=0; i< b; i++) * (sqA+i) = new double [b];
135
136
          invsqA = new double*[b];
137
          for (int i=0; i< b; i++) *(invsqA+i) = new double [b];
138
139
          row = new double [b];
140
141
          // Initially identity matrix for inverse matrix container.
142
          invsqA = identity(b);
143
          // Initialize transposed matrix.
144
          A_t = new double*[b];
145
          for (int i=0; i < b; i++) * (A_t+i) = new double [b];</pre>
146
147
148
          if (a!=b) {
149
              A_t = transpose(A,a,b);
150
               // Squarize the matrix
               for (int i=0;i<b;i++) {</pre>
151
                    for (int j=0; j<b; j++) {
    for (int k=0; k<a; k++) {</pre>
152
153
154
                              *(*(sqA+i)+j) = *(*(A_t+i)+k) * *(*(A+k)+j);
155
                         }
156
                    }
               }
157
158
159
          else{
160
              A_t = identity(a);
161
               sqA = mat_copy(A,a,a);
162
163
          // Sort pivot
164
          for (int j=0; j < b; j++) {
   int i = 1;</pre>
165
166
167
               while (*(*(sqA+j)+j) \le tol && i \le b) {
                   // Save zero pivot row
row = *(sqA+j);
168
169
170
                    invrow = *(invsqA+j);
172
                    // Exchange with row below
173
                    *(sqA+j) = *(sqA+j+i);
                    *(invsqA+j) = *(invsqA+j+i);
174
175
176
                    *(sqA+i+i) = row;
                    *(invsqA+j+i) = invrow;
177
178
```

```
i++;
                  }
180
181
            print (sqA, 3, 3);
182
183
            // Gauss Jordan method
for(int i=0;i<b;i++) {</pre>
184
185
186
                   // Scale
                  pivot = *(*(sqA+i)+i);
printf("pivot : %f\n",pivot);
if(pivot!=1.){
187
188
189
                        for(int j=0;j<b;j++){
    *(*(invsqA+i)+j)/=pivot;
    *(*(sqA+i)+j)/=pivot;</pre>
190
191
192
193
                         }
                  }
// Subtraction
for(int j=0;j<b;j++){
   if(j!=i){
      double target
}</pre>
194
195
196
197
198
                               double target = *(*(sqA+j)+i);
199
                                for (int k=0; k < b; k++) {
                                      *(*(invsqA+j)+k) -= *(*(invsqA+i)+k) * target;
*(*(sqA+j)+k) -= *(*(sqA+i)+k) * target;
200
201
202
203
                         }
204
205
206
207
            result = matmul(invsqA, A_t, b,b,a);
208
209
            return result;
210 }
```

5.2.2.3 mat_copy()

Hard copy matrix.

create hard copy of given matrix

Parameters:

Parameters

	mat	(double**) matrix to copy
	а	(int) number of rows of mat
Ī	b	(int) number of columns of mat

Returns:

Returns

result (double**) hard copy of mat

Example:

 $A = mat_copy(B,3,3);$

Tag: ftn

Definition at line 104 of file Matrix.C.

Referenced by inverse().

```
104
105
          static double** result;
106
         result = new double*[a];
for(int i=0;i<a;i++) *(result+i) = new double [b];</pre>
107
108
109
110
         for (int i=0; i < a; i++) {</pre>
111
              for (int j=0; j< b; j++) *(*(result+i)+j) = *(*(mat+i)+j);
112
113
114
          return result;
115 }
```

5.2.2.4 matmul()

Matrix multiplication.

mat1 * mat2 = result number of column of mat1 must match number of column of mat2

Parameters:

Parameters

mat1,mat2	(double**) matrices to be multiplied
а	(int) number of rows of mat1
b	(int) number of folumns of mat1 = number of rows of mat2
С	(int) number of columns of mat2

Returns:

Returns

result (double**) matrix of dimension a x c

Example:

A = matmul(A,B,2,3,2);

Tag: multiplication

Definition at line 45 of file Matrix.C.

Referenced by inverse().

```
45
46
47 static double** result;
48
49 result = new double*[a];
50 for(int i=0;i<a;i++) *(result + i) = new double [c];
```

```
for (int i=0; i < a; i++) {</pre>
            for(int j=0; j<c; j++) *(*(result+i)+j) = 0.;
53
54
55
56
       for (int i=0; i < a; i++) {</pre>
           for (int j=0; j<c; j++) {
    for (int k=0; k<b; k++) {
                     *(*(result+i)+j) += *(*(mat1+i)+k) * *(*(mat2+k)+j);
59
60
61
62
      }
63
        return result;
65 }
```

5.2.2.5 print()

Print matrix.

print matrix of given size

Parameters:

Parameters

Α	(double**) matrix to print
а	(int) number of rows of A
b	(int) number of columns of A

Returns:

Returns

stdout(matrix A)

Example:

print(A,2,3);

Tag: print

Definition at line 225 of file Matrix.C.

Referenced by inverse().

5.2.2.6 sub()

Elementwise subtraction.

mat1 - mat2 = result Two input matrices must be in same shape axb

Parameters:

Parameters

mat1,mat2	(double**) matrices to be subtracted
а	(int) number of rows of mat1 and mat2
b	(int) number of columns of mat1 and mat2

Returns:

Returns

result (double**)

Example:

A = sub(A,B,2,2);

Tag: subtract, element wise

Definition at line 31 of file Matrix.C.

5.2.2.7 sum()

Elementwise summation.

mat1 + mat2 = result Two input matrices must be in same shape axb

Parameters:

Parameters

mat1,mat2	(double**) matrices to be added
а	(int) number of rows of mat1 and mat2
b	(int) number of columns of mat1 and mat2

Returns:

Returns

result (double**)

Example:

A = sum(A,B,2,2);

Tag: add, sum, element wise

Definition at line 17 of file Matrix.C.

```
17
18
19
    static double** result;
20
21    result = new double*[a];
22    for(int i=0;i<a;i++) *(result+i) = new double [b];
23
24    for(int i=0;i<a;i++) {
        for(int j=0;j<b;j++) *(*(result+i)+j) = *(*(matl+i)+j) + *(*(mat2+i)+j);
26    }
27
28    return result;
29 }</pre>
```

5.2.2.8 transpose()

Matrix transpose.

 $mat^{\Lambda}T$

Parameters:

Parameters

mat	(double**) matrix to be transposed
а	(int) number of rows of mat
b	(int) number of columns of mat

Returns:

Returns

result (double**) transposed mat

Example:

```
A_T = transpose(A,2,2);
```

Tag: transpose

Definition at line 67 of file Matrix.C.

Referenced by inverse().

5.2.2.9 zero()

```
double** zero (
         int ,
         int )
```

Initialize matrix.

Create and initialize matrix elements to zero

Parameters:

Parameters

а	(int) number of rows
b	(int) number of columns

Returns:

Returns

result (double**) zero matrix of size axb

Example:

A = zero(2,3);

Tag: initalize zero

Definition at line 212 of file Matrix.C.

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