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

1.0

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1 Bug List

File Matrix.h

No known bugs.

File Matrix_gsl.h

No known bugs.

File Stats.h

No known bugs.

File Utils.h

No known bugs.

2 Data Structure Index

2.1 Data Structures

Here are the data structures with brief descriptions:

This is Matrix class 2

3 File Index

3.1 File List

Here is a list of all documented files with brief descriptions:

Matrix.C

Various matrix operations 4 Matrix.h Header file for Matrix algebra 13 Matrix_gsl.C Matrix class functions using gsl library partially compatible with Matrix.h 23 Matrix_gsl.h Matrix class and functions using gsl library 24 Stats.C **Statistics tools** 25 Stats.h **Statistics tools** 34 Utils.C File io utils 42 Utils.h

File io uitls This functions are not compatible with Matrix_gsl functions. This is compatible

4 Data Structure Documentation

with Matrix functions

4.1 Matrix Class Reference

This is Matrix class.

#include <Matrix_gsl.h>

Public Member Functions

- Matrix (std::string name="")
- Matrix (int n, int m, std::string name="")
- 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

This is Matrix class.

Matrix class contains double** matrix as a matrix elements containor. So Matrix A can be used with Matrix.h as putting A.matrix in to Matrix.h functions. Afterwards this matrix instance would likely to be private.

Tag: Matrix Vector

Definition at line 31 of file Matrix_gsl.h.

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

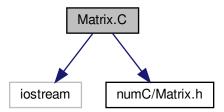
- · Matrix gsl.h
- Matrix_gsl.C

5 File Documentation

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
122
         double** A_t; // Transposed matrix
123
         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
         // Initialize transposed matrix.
144
145
         A_t = new double*[b];
         for (int i=0; i<b; i++) \star (A_t+i) = new double [b];
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>
                  for (int j=0; j < b; j++) {</pre>
152
                       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>
                    // Save zero pivot row
168
                      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
                 if (pivot!=1.) {
189
                      for (int j=0; j<b; j++) {
   * (* (invsqA+i)+j)/=pivot;</pre>
190
191
192
                            *(*(sqA+i)+j)/=pivot;
193
                      }
                }
// Subtraction
194
195
                 for (int j=0; j<b; j++) {
    if (j!=i) {</pre>
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 chisqr(), and inverse().

```
45
46
        static double** result;
48
49
         result = new double*[a];
        for(int i=0;i<a;i++) *(result + i) = new double [c];</pre>
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<c;j++) {
    for(int k=0;k<b;k++) {
        *(*(result+i)+j) += *(*(mat1+i)+k) * *(*(mat2+k)+j);</pre>
58
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.

Referenced by chisqr().

```
31
33
       static double** result;
34
       result = new double*[a];
for(int i=0;i<a;i++) *(result+i) = new double [b];</pre>
35
36
37
38
39
           for(int j=0; j< b; j++) *(*(result+i)+j) = *(*(mat1+i)+j) - *(*(mat2+i)+j);
40
41
42
        return result;
43 }
```

5.1.2.7 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
       result = new double*[a];
       for(int i=0;i<a;i++) *(result+i) = new double [b];</pre>
22
23
       for (int i=0; i < a; i++) {</pre>
24
            for (int j=0; j < b; j++) *(*(result+i)+j) = *(*(mat1+i)+j) + *(*(mat2+i)+j);
25
26
27
28
29 }
       return result;
```

5.1.2.8 transpose()

Matrix transpose.

 $\mathsf{mat}^{\wedge}\mathsf{T}$

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().

5.1.2.9 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);

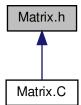
Tag: initalize zero

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
```

Parameters:

```
    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

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 = \text{new double}_{t}
145
          for (int i=0; i < b; i++) * (A_t+i) = new double [b];</pre>
146
147
148
           if(a!=b){
               A_t = transpose(A,a,b);
// Squarize the matrix
for(int i=0;i<b;i++){</pre>
149
150
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) <=tol && i<b){</pre>
                     // Save zero pivot row
row = *(sqA+j);
168
169
                     invrow = *(invsqA+j);
170
172
                     // Exchange with row below
                     *(sqA+j) = *(sqA+j+i);
*(invsqA+j) = *(invsqA+j+i);
173
174
175
176
                     *(sqA+i+i) = row;
                     *(invsqA+j+i) = invrow;
177
178
```

```
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);
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
                     }
               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
                     }
                }
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
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
107
         result = new double*[a];
for(int i=0;i<a;i++) *(result+i) = new double [b];</pre>
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 chisqr(), and inverse().

```
for (int i=0; i < a; i++) {</pre>
             for(int j=0; j<c; j++) *(*(result+i)+j) = 0.;</pre>
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.

Referenced by chisqr().

```
31
32
33
       static double** result;
34
35
      result = new double*[a];
       for(int i=0;i<a;i++) *(result+i) = new double [b];</pre>
36
37
       for(int i=0;i<a;i++) {
    for(int j=0;j<b;j++) *(*(result+i)+j) = *(*(mat1+i)+j) - *(*(mat2+i)+j);</pre>
38
40
42
       return result;
43 }
```

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^{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

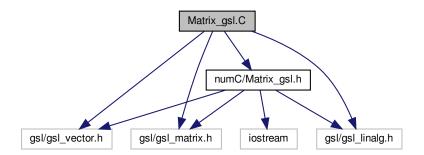
Definition at line 212 of file Matrix.C.

```
212
213
         static double** result;
214
215
        result = new double*[a];
216
         for(int i=0; i < a; i++) *(result+i) = new double [b];
217
218
        for (int i=0; i < a; i++) {</pre>
219
             for(int j=0; j< b; j++) *(*(result+i)+j) = 0.;
220
221
222
        return result;
223 }
```

5.3 Matrix_gsl.C File Reference

Matrix class functions using gsl library partially compatible with Matrix.h.

```
#include <gsl/gsl_vector.h>
#include <gsl/gsl_matrix.h>
#include <gsl/gsl_linalg.h>
#include <numC/Matrix_gsl.h>
Include dependency graph for Matrix_gsl.C:
```



Functions

- Matrix add (Matrix A, Matrix B)
- Matrix sub (Matrix A, Matrix B)
- Matrix mul (Matrix A, Matrix B)
- Matrix div (Matrix A, Matrix B)
- Matrix matmul (Matrix A, Matrix B)
- Matrix c_ (Matrix A, Matrix B)
- Matrix r_ (Matrix A, Matrix B)
- double max (double **A, int n, int m)
- double min (double **A, int n, int m)

5.3.1 Detailed Description

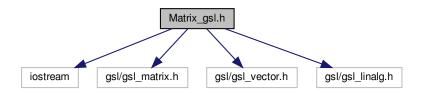
Matrix class functions using gsl library partially compatible with Matrix.h.

Tag Index Imp: Could be improved

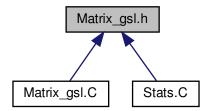
5.4 Matrix_gsl.h File Reference

Matrix class and functions using gsl library.

```
#include <iostream>
#include <gsl/gsl_matrix.h>
#include <gsl/gsl_vector.h>
#include <gsl/gsl_linalg.h>
Include dependency graph for Matrix_gsl.h:
```



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



Data Structures

· class Matrix

This is Matrix class.

Functions

- Matrix operator* (Matrix A, double a)
- Matrix operator* (double a, Matrix A)
- Matrix operator/ (Matrix A, double a)
- Matrix operator/ (double a, Matrix A)
- Matrix add (Matrix, Matrix)
- Matrix sub (Matrix, Matrix)
- Matrix mul (Matrix, Matrix)
- Matrix div (Matrix, Matrix)
- Matrix matmul (Matrix, Matrix)
- Matrix c_ (Matrix, Matrix)
- Matrix r_ (Matrix, Matrix)
- double max (double **, int, int)
- double min (double **, int, int)

5.4.1 Detailed Description

Matrix class and functions using gsl library.

Date

Nov 23, 2021

Author

C J Park

chanjure@snu.ac.kr

Bug No known bugs.

Version

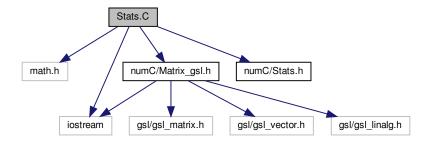
1.0

5.5 Stats.C File Reference

Statistics tools.

```
#include <math.h>
#include <numC/Matrix_gsl.h>
#include <numC/Stats.h>
#include <iostream>
```

Include dependency graph for Stats.C:



Functions

• Matrix ave (Matrix A, int axis)

Matrix average.

• Matrix var (Matrix A, int axis)

Matrix variance.

• Matrix cov (Matrix A, int axis)

Covariance matrix.

• Matrix * JK_resample (Matrix A, int axis)

Jackknife resample.

• Matrix sample_ave (Matrix *A, int I)

Sample average.

Matrix JK_error (Matrix *A, int I)

Jackknife standard deviation.

• Matrix BS_error (Matrix *A, int I)

Bootstrap standard deviation.

• double chisqr (Matrix y_bar, Matrix c_inv, Matrix f)

Chi square.

5.5.1 Detailed Description

Statistics tools.

5.5.2 Function Documentation

```
5.5.2.1 ave()
```

Matrix average.

Calculate average along the given axis

Parameters:

Parameters

Α	(Matrix) Matrix to calculate
axis	(int) axis to calculate default = 1

Returns:

Returns

result (Matrix) a vector (collapsed Matrix)

Example:

```
B = ave(A, 0);
```

Tag: average vector matrix

Definition at line 13 of file Stats.C.

Referenced by cov(), and var().

```
13
14
    int n = A.shape[0];
int m = A.shape[1];
15
18
     if(axis == 1){
19
       Matrix result(n,1,"ave");
20
21
       for (int i=0; i<n; i++) {</pre>
23
        for(int j=0; j<m; j++) {</pre>
24
25
            result.matrix[i][0] += A.matrix[i][j]/(1.*m);
26
28
       return result;
30
     else if (axis == 0) {
31
32
       Matrix result(1,m);
33
      for(int j=0;j<m;j++) result.matrix[0][j] += A.matrix[i][j]/(1.*n);
}</pre>
35
36
37
38
       return result;
39
     }
40 }
```

5.5.2.2 BS_error()

Bootstrap standard deviation.

Calculate standard deviation(sqrt(var), error) of Bootstrap resampled data

Parameters:

Parameters

Α	(Matrix*) Bootstrap resampled data
1	(int) number of BS samples

Returns:

Returns

result (Martix) collapsed array of Matrices

Example:

```
A = BS_error(B, 500);
```

Tag: Bootstrap standard deviation error

Definition at line 163 of file Stats.C.

References sample_ave().

```
163
164
      int n = A[0].shape[0];
165
166
      Matrix A_ave(n,1);
167
      A_ave = sample_ave(A, 1);
168
169
      Matrix result(n,1);
170
171
      for(int j=0;j<1;j++) result.matrix[i][0] += pow(A[j].matrix[i][0] - A_ave.matrix[i][0],2.) / (1-1.);
}</pre>
      for (int i=0; i<n; i++) {</pre>
172
173
174
175
176
177
      for(int i=0;i<n;i++) result.matrix[i][0] = sqrt(result.matrix[i][0]);</pre>
      return result;
178 }
```

5.5.2.3 chisqr()

Chi square.

Calculate chi-square of given data $chi^2 = (y_bar - f)^T C^{-1} (y_bar - f)$

Parameters:

Parameters

y_bar	(Matrix) vector containing an average of the data
c_inv	(Matrix) inverse of covariance matrix
f	(Matrix) vector of fitting function values

Returns:

Returns

result (double) chi^2 of given data and fitting function

Example:

```
chisq = chiqr(Y_bar, C_inv, F);
```

Tag: chi-square fitting

Definition at line 180 of file Stats.C.

References matmul(), and sub().

5.5.2.4 cov()

Covariance matrix.

Calculate covariance along the given axis

Parameters:

Parameters

Α	(Matrix) Matrix of data
axis	(int) axis to calculate default = 0

Returns:

Returns

result (Matrix) covariance of vectors along axis

Example:

```
C = cov(A, 0);
```

Tag: covariance vector matrix

Definition at line 70 of file Stats.C.

References ave().

```
for (int i=0; i<n; i++) {</pre>
        for (int j=0; j<n; j++) {
  for (int k=0; k<m; k++) {</pre>
83
84
     result.matrix[i][j] += (A.matrix[i][k] - A_ave.matrix[i][0]) * (A.matrix[j][k] - A_ave.matrix[j][0])/(1.*m)/(m-1.);
85
87
88
      }
89
90
      return result;
91
92
    else if(axis == 1){
      Matrix A_ave = ave(A, 0);
94
95
      Matrix result(m,m);
96
      for (int i=0; i<m; i++) {</pre>
97
98
       for(int j=0; j<m; j++) {</pre>
99
          - A_ave.matrix[0][j])/(1.*m)/(m-1.);
      }
100
101
102
103
       return result;
104
105 }
```

5.5.2.5 JK_error()

```
\label{eq:matrix_def} \begin{array}{ll} {\tt Matrix} \  \, {\tt JK\_error} \  \, ( \\ & \  \, {\tt Matrix} \  \, * \, A \text{,} \\ & \  \, {\tt int} \  \, 1 \ ) \end{array}
```

Jackknife standard deviation.

Calculate standard deviation(sqrt(var), error) of Jackknife resampled data

Parameters:

Parameters

Α	(Matrix*) Jackknife resampled data
1	(int) number of JK samples (N)

Returns:

Returns

result (Matrix) collapsed array of Matrices

Example:

 $A = JK_error(B, 200);$

Tag: Jackknife standard deviation error

Definition at line 145 of file Stats.C.

References sample_ave().

```
145
146
147
     int n = A[0].shape[0];
148
     Matrix A_ave(n,1);
A_ave = sample_ave(A, 1);
149
150
151
152
     Matrix result(n, 1);
153
154
     for (int i=0; i < n; i++) {</pre>
       for(int j=0;j<1;j++) result.matrix[i][0] += pow(A[j].matrix[i][0] - A_ave.matrix[i][0], 2.) /(1.*1)*(1-</pre>
155
156
157
158
     159
160
     return result;
161 }
```

5.5.2.6 JK_resample()

Jackknife resample.

Resample along the given axis It samples maximum amount of data (N samples)

Parameters:

Parameters

Α	(Matrix) Matrix of data
axis	(int) axis to calculate default = 1

Returns:

Returns

result (Matrix*) Array(Pointer) of matrix

Example:

 $X = JK_resample(A, 0);$

Tag: Jackknife resampling

Definition at line 107 of file Stats.C.

```
107
108
109
101    int n = A.shape[0];
110    int m = A.shape[1];
111
112    Matrix *result;
113    result = new Matrix [m];
114    for(int i=0;i<m;i++) result[i].init(n, m-1);
115
116    int p=0;
117    for(int i=0;i<m;i++) {</pre>
```

```
118
        for(int j=0; j<n; j++) {</pre>
         p = 0;
for(int k=0;k<m;k++){
119
120
            if(i != k){
121
               result[i].matrix[j][p] = A.matrix[j][k];
            _esu.
p++;
}
122
123
124
125
126
127
128
      }
129
      return result;
130 }
```

5.5.2.7 sample_ave()

```
\label{eq:matrix_ample_ave} \begin{array}{c} \text{Matrix sample\_ave (} \\ & \text{Matrix * } A \text{,} \\ & \text{int } 1 \text{ )} \end{array}
```

Sample average.

Calculate average of array(pointer) of Matrices

Parameters:

Parameters

Α	(Matrix*) Pointer to Matrix eg) resampled data
1	(int) number of JK samples (N)

Returns:

Returns

result (Matrix) collapsed array of Matrices

Example:

 $A = sample_ave(B, 200);$

Tag: Jackknife average

Definition at line 132 of file Stats.C.

Referenced by BS_error(), and JK_error().

```
132
133
      int n = A[0].shape[0];
134
135
     Matrix result(n,1);
136
137
138
     for(int j=0;j<1;j++) result.matrix[i][0] += A[j].matrix[i][0]/(1.*1);
}</pre>
      for (int i=0;i<n;i++) {</pre>
139
140
141
     return result;
142
143 }
```

5.5 Stats.C File Reference

33

```
5.5.2.8 var()
```

Matrix variance.

Calculate variance along the given axis

Parameters:

Parameters

Α	(Matrix) Matrix to calculate
axis	(int) axis to calculate default = 1

Returns:

Returns

result (Matrix) a vector (collapsed Matrix)

Example:

B = var(A,0);

Tag: variance vector matrix

Definition at line 42 of file Stats.C.

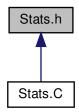
References ave().

```
42
    // Default : sample var
43
44
   int n = A.shape[0];
    int m = A.shape[1];
47
48
   if(axis == 1){
     Matrix A_ave = ave(A, 1);
Matrix result(n,1);
49
50
      for(int i=0;i<n;i++) {</pre>
        53
     1.);
54
55
      return result;
56
   else if(axis == 0) {
  Matrix A_ave = ave(A, 0);
  Matrix result(1,m);
58
59
60
61
      for (int i=0; i<n; i++) {</pre>
       for(int j=0;j<m;j++) result.matrix[0][j] += pow(A.matrix[i][j] - A_ave.matrix[0][j], 2.)/(1.*n)/(n -</pre>
64
6.5
66
      return result;
67
68 }
```

5.6 Stats.h File Reference

Statistics tools.

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



Functions

• Matrix ave (Matrix A, int axis=1)

Matrix average.

• Matrix var (Matrix A, int axis=1)

Matrix variance.

• Matrix cov (Matrix A, int axis=0)

Covariance matrix.

• Matrix * JK_resample (Matrix A, int axis=1)

Jackknife resample.

• Matrix sample_ave (Matrix *A, int I)

Sample average.

Matrix JK_error (Matrix *A, int I)

Jackknife standard deviation.

• Matrix BS_error (Matrix *A, int I)

Bootstrap standard deviation.

• double chisqr (Matrix y_bar, Matrix c_inv, Matrix f)

Chi square.

5.6.1 Detailed Description

Statistics tools.

Date

Nov 22, 2021

Author

C J Park

chanjure@snu.ac.kr

Bug No known bugs.

Version

1.0

5.6.2 Function Documentation

Matrix average.

Calculate average along the given axis

Parameters:

Parameters

Α	(Matrix) Matrix to calculate
axis	(int) axis to calculate default = 1

Returns:

Returns

result (Matrix) a vector (collapsed Matrix)

Example:

 $\mathsf{B} = \mathsf{ave}(\mathsf{A},\,\mathsf{0});$

Tag: average vector matrix

Definition at line 13 of file Stats.C.

Referenced by cov(), and var().

```
{
14
     int n = A.shape[0];
int m = A.shape[1];
15
16
17
     if(axis == 1){
18
19
20
       Matrix result(n,1,"ave");
21
22
        for (int i=0; i<n; i++) {</pre>
          for(int j=0; j<m; j++) {
   result.matrix[i][0] += A.matrix[i][j]/(1.*m);</pre>
23
24
26
28
        return result;
2.9
     else if (axis == 0) {
30
31
        Matrix result(1,m);
33
        for (int i=0; i<n; i++) {</pre>
34
        for(int j=0;j<m;j++) result.matrix[0][j] += A.matrix[i][j]/(1.*n);
}</pre>
35
36
38
        return result;
39
40 }
```

5.6.2.2 BS_error()

Bootstrap standard deviation.

Calculate standard deviation(sqrt(var), error) of Bootstrap resampled data

Parameters:

Parameters

Α	(Matrix*) Bootstrap resampled data	
1	(int) number of BS samples	

Returns:

Returns

result (Martix) collapsed array of Matrices

Example:

```
A = BS_error(B, 500);
```

Tag: Bootstrap standard deviation error

Definition at line 163 of file Stats.C.

References sample ave().

```
163
164
      int n = A[0].shape[0];
165
166
     Matrix A_ave(n,1);
167
     A_ave = sample_ave(A, 1);
168
169
     Matrix result(n,1);
170
171
     for(int j=0;j<1;j++) result.matrix[i][0] += pow(A[j].matrix[i][0] - A_ave.matrix[i][0],2.) / (1-1.);
}</pre>
172
173
174
175
     for(int i=0;i<n;i++) result.matrix[i][0] = sqrt(result.matrix[i][0]);</pre>
176
177 return result;
178 }
```

5.6.2.3 chisqr()

Chi square.

Calculate chi-square of given data $chi^2 = (y_bar - f)^T C^{-1} (y_bar - f)$

Parameters:

Parameters

y_bar	(Matrix) vector containing an average of the da	
c_inv	(Matrix) inverse of covariance matrix	
f	f (Matrix) vector of fitting function values	

Returns:

Returns

result (double) $\mathrm{chi}^{\wedge} \mathrm{2}$ of given data and fitting function

Example:

```
chisq = chiqr(Y_bar, C_inv, F);
```

Tag: chi-square fitting

Definition at line 180 of file Stats.C.

References matmul(), and sub().

5.6.2.4 cov()

Covariance matrix.

Calculate covariance along the given axis

Parameters:

Parameters

Α	(Matrix) Matrix of data	
axis	(int) axis to calculate default = 0	

Returns:

Returns

result (Matrix) covariance of vectors along axis

Example:

```
C = cov(A, 0);
```

Tag: covariance vector matrix

Definition at line 70 of file Stats.C.

References ave().

```
71
72
                  // Default : sample covariance
                 int n = A.shape[0];
int m = A.shape[1];
73
74
76
               if(axis == 0){
                        Matrix A_ave;
                      A_ave = ave(A, 1);
78
79
80
                         Matrix result(n,n);
81
                           for (int i=0; i < n; i++) {</pre>
83
                                 for(int j=0; j<n; j++) {</pre>
84
                                        for (int k=0; k < m; k++) {
85
                                                    result.matrix[i][j] \ += \ (A.matrix[i][k] \ - \ A\_ave.matrix[i][0]) \ * \ (A.matrix[j][k] \ - \ A\_ave.matrix[j][k] \ -
                        0])/(1.*m)/(m-1.);
86
                                             }
87
                              }
88
89
90
                           return result;
91
92
                  else if(axis == 1){
93
                           Matrix A_ave = ave(A, 0);
95
                           Matrix result(m, m);
96
                        for (int i=0; i<m; i++) {</pre>
97
                             for(int j=0;j<m;j++) {
    for(int k=0;k<n;k++) result.matrix[i][j] += (A.matrix[k][i] - A_ave.matrix[0][i]) * (A.matrix[k][j]</pre>
98
99
                             - A_ave.matrix[0][j])/(1.*m)/(m-1.);
100
                              }
101
102
103
                                return result;
104
                       }
105 }
```

5.6.2.5 JK_error()

Jackknife standard deviation.

Calculate standard deviation(sqrt(var), error) of Jackknife resampled data

Parameters:

Parameters

Α	(Matrix*) Jackknife resampled data (int) number of JK samples (N)	
1		

Returns:

Returns

result (Matrix) collapsed array of Matrices

Example:

```
A = JK_error(B, 200);
```

Tag: Jackknife standard deviation error

Definition at line 145 of file Stats.C.

References sample_ave().

```
145
146
147
    int n = A[0].shape[0];
148
149
    Matrix A_ave(n,1);
150
    A_ave = sample_ave(A, 1);
151
152
    Matrix result(n, 1);
153
154
     for(int i=0;i<n;i++){</pre>
155
     for(int j=0;j<1;j++) result.matrix[i][0] += pow(A[j].matrix[i][0] - A_ave.matrix[i][0], 2.) /(1.*1)*(1-</pre>
156
157
158
     160
    return result;
161 }
```

5.6.2.6 JK_resample()

Jackknife resample.

Resample along the given axis It samples maximum amount of data (N samples)

Parameters:

Parameters

Α	(Matrix) Matrix of data	
axis	(int) axis to calculate default = 1	

Returns:

Returns

result (Matrix*) Array(Pointer) of matrix

Example:

```
X = JK_resample(A, 0);
```

Tag: Jackknife resampling

Definition at line 107 of file Stats.C.

```
107
108
      int n = A.shape[0];
int m = A.shape[1];
109
110
111
112
      Matrix *result;
result = new Matrix [m];
for(int i=0;i<m;i++) result[i].init(n, m-1);</pre>
113
114
115
      116
117
118
119
120
121
122
               result[i].matrix[j][p] = A.matrix[j][k];
123
               p++;
124
125
           }
126
       }
127
128
129
      return result;
130 }
```

5.6.2.7 sample_ave()

```
\label{eq:matrix_ample_ave} \begin{array}{c} {\tt Matrix} \ {\tt sample\_ave} \ ( \\ & {\tt Matrix} \ * \ {\tt A}, \\ & {\tt int} \ {\tt 1} \ ) \end{array}
```

Sample average.

Calculate average of array(pointer) of Matrices

Parameters:

Parameters

Α	(Matrix*) Pointer to Matrix eg) resampled dat	
1	(int) number of JK samples (N)	

Returns:

Returns

result (Matrix) collapsed array of Matrices

Example:

```
A = sample\_ave(B, 200);
```

Tag: Jackknife average

Definition at line 132 of file Stats.C.

Referenced by BS_error(), and JK_error().

5.6.2.8 var()

Matrix variance.

Calculate variance along the given axis

Parameters:

Parameters

A (Matrix) Matrix to calculate	
axis	(int) axis to calculate default = 1

Returns:

Returns

result (Matrix) a vector (collapsed Matrix)

Example:

```
\mathsf{B} = \mathsf{var}(\mathsf{A}, 0);
```

Tag: variance vector matrix

Definition at line 42 of file Stats.C.

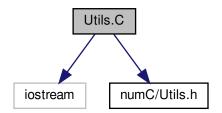
References ave().

```
{
     // Default : sample var
44
     int n = A.shape[0];
int m = A.shape[1];
45
46
     if(axis == 1){
48
49
        Matrix A_ave = ave(A, 1);
50
       Matrix result(n,1);
51
52
       for (int i=0; i<n; i++) {</pre>
         for(int j=0;j<m;j++) result.matrix[i][0] += pow(A.matrix[i][j] - A_ave.matrix[i][0], 2.)/(1.*m)/(m -</pre>
53
54
55
56
57
       return result;
    else if(axis == 0) {
  Matrix A_ave = ave(A, 0);
58
59
60
       Matrix result(1,m);
62
       for (int i=0;i<n;i++) {</pre>
         for(int j=0;j<m;j++) result.matrix[0][j] += pow(A.matrix[i][j] - A_ave.matrix[0][j], 2.)/(1.*n)/(n -</pre>
63
      1.);
64
65
66
       return result;
67 }
68 }
```

5.7 Utils.C File Reference

File io utils.

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



Functions

void readfile (const char *fname, double **x, double **y, int n_x, int n_y)
 readfile

5.7.1 Detailed Description

File io utils.

5.7 Utils.C File Reference 43

5.7.2 Function Documentation

5.7.2.1 readfile()

readfile

read file with specific format. To be generalized.

Parameters:

Parameters

fname (const char*) file name to read	
Х	(double**) data points
У	(double**) data values
n_x	(int) number of data points (default = 7)
n_y	(int) number of data values (default = 200)

Returns:

Returns

void

Example:

readfile(data6, X, Y, 7, 200);

Tag: file io read file

Definition at line 10 of file Utils.C.

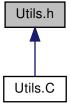
```
10
11
      FILE *data;
char buff[255];
std::string X = "X";
std::string data_str = "DATA";
12
13
14
15
     int count=0;
double temp=0.;
18
19
20
     data = fopen(fname, "r");
     while (fscanf (data, "%s", buff) !=EOF) {
        if(!X.compare(buff)){
            for(int i=0;i<n_x;i++) {
  fscanf(data, "%lf", &temp);
  *(*(x+i)+0) = temp;</pre>
24
25
26
             continue;
```

```
29
30
           if(!data_str.compare(buff)){
  fscanf(data, "%s",buff);
31
32
33
              continue;
34
35
36
            for (int i=0; i<n_x; i++) {</pre>
            fscanf(data,"%lf",&temp);
*(*(y+i)+count) = temp;
37
38
39
40
           count++;
        }
41
43
        fclose(data);
44
      /*for(int i=0;i<7;i++) printf("%8.5f\n",*(*(x+i)+0));
for(int i=0;i<7;i++){
  for(int j=0;j<200;j++) printf("%8.5f\t",*(*(y+i)+j));
  printf("\n");
45
46
49
50 }
```

5.8 Utils.h File Reference

File io uitls This functions are not compatible with Matrix gsl functions. This is compatible with Matrix functions.

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



Functions

void readfile (const char *fname, double **x, double **y, int n_x=7, int n_y=200)
 readfile

5.8.1 Detailed Description

File io uitls This functions are not compatible with Matrix_gsl functions. This is compatible with Matrix functions.

Date

Nov 23, 2021

5.8 Utils.h File Reference 45

Author

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```

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```

Bug No known bugs.

Version

1.0

5.8.2 Function Documentation

5.8.2.1 readfile()

readfile

read file with specific format. To be generalized.

Parameters:

Parameters

fname	(const char*) file name to read	
Х	(double**) data points	
y (double**) data values		
n_x (int) number of data points (default = 7)		
n y	(int) number of data values (default = 200)	

Returns:

Returns

void

Example:

readfile(data6, X, Y, 7, 200);

Tag: file io read file

Definition at line 10 of file Utils.C.

```
10
11
        FILE *data;
12
        char buff[255];
std::string X = "X";
std::string data_str = "DATA";
13
14
15
16
17
         int count=0;
18
       double temp=0.;
19
         data = fopen(fname, "r");
20
21
         while (fscanf(data, "%s", buff) !=EOF) {
22
          while(fscanf(data, "%s", pull): -por
if(!X.compare(buff)) {
    for(int i=0;i<n_x;i++) {
        fscanf(data, "%lf", &temp);
        *(*(x+i)+0) = temp;
        .</pre>
23
24
25
26
27
               }
28
                continue;
29
            }
30
            if(!data_str.compare(buff)) {
  fscanf(data, "%s",buff);
  continue;
31
32
33
                continue;
34
35
            for(int i=0;i<n_x;i++) {
  fscanf(data,"%lf",&temp);
  *(*(y+i)+count) = temp;
}</pre>
36
37
38
39
40
            count++;
41
        }
42
43
        fclose(data);
44
         /*for(int i=0;i<7;i++) printf("%8.5f\n",*(*(x+i)+0));
for(int i=0;i<7;i++) {
  for(int j=0;j<200;j++) printf("%8.5f\t",*(*(y+i)+j));
  printf("\n");
45
46
49
50 }
```

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