matexpr User Guide

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1 Introduction

matexpr is a source-to-source translator for embedding simple MATLAB-like matrix expressions in C/C++. matexpr interprets specially-formatted comments in a source file and uses them to generate ordinary C code. For example, the following code computes a Rayleigh quotient for two three-by-three matrices:

```
double rayleigh_quotient3d(double* K, double* M, double* v)
{
    double rq;
    /* <generator matexpr>
     // Compute the Rayleigh quotient for a 3-by-3 pencil (K,M)
    output rq;
    input K(3,3), M(3,3), v(3);
    rq = (v'*K*v)/(v'*M*v);
    */
    return rq;
}
```

In addition to MATLAB-like matrix construction and arithmetic, matexpr also provides simple symbolic differentiation.

matexpr is *not* a full package for numerical linear algebra, nor even a particularly good substitute for a decent C++ matrix class. The purpose of matexpr is to make it easy to avoid index errors and unnecessary overhead when evaluating the sorts of small matrix expressions that arise in coding finite elements and other similar tasks.

2 matexpr command line

The matexpr command line has the following form:

```
matexpr [-comment] [-nogen] [-check] infile
where
```

- -comment specifies that matexpr should output labels in generated code to specify corresponding source lines. This is mostly useful for debugging generated code.
- -line specifies that matexpr should output C preprocessor #line labels so that error diagnostics from the C/C++ compiler will point to the appropriate place in the input file.
- -nogen specifies that matexpr should remove all automatically generated code from the output file.
- -check specifies that matexpr should check the input file without generating any other output.
- -c99complex specifies that matexpr should use C99-style complex numbers (as opposed to C++ style complex).

3 Interface syntax

The complete syntax for matexpr is given in Figure 1. Matrices must have known *constant* dimensions. Variables that are not explicitly declared for input or output are assumed to be scratch variables.

matexpr expressions are embedded in C-style comments that begin with the start-of-comment string /* <generator matexpr>. The starting tag can include an optional assignment of the form complex=',' name',' to specify a type to be used locally for complex inputs. The generator finishes processing at the end of the C comment. C++-style line comments may be used to document the generator code. The output of the generator is also marked off by special comments, i.e.

```
/* <generated matexpr> */ {
... Generated source goes here ...
} /* </generated> */
```

The generator will skip any code in the input file which has this form. Consequently, if fool.cc is a valid input file and we run

```
matexpr foo1.cc > foo2.cc
matexpr foo2.cc > foo3.cc
```

then the files foo2.cc and foo3.cc will be identical.

4 Array handling

Matrices are represented as C arrays, but with Fortran-style column-major storage. Input arrays can be declared symmetric, in which case only the upper triangle is accessed; a matrix declared as complex and symmetric is *not* Hermitian. An array used for input or output can be specified with a leading dimension given in brackets; this is used, for example, to

```
statement := var-id = expr;
             := var - id += expr;
             := iospec decls;
iospec
             := input | output | inout | complex input | complex inout
             := \operatorname{decl} , \operatorname{decl} , \dots
decls
decl
             := var-id \mid var-id \mid m
             := \mathit{var}	ext{-}\mathit{id} ( m , n ) | \mathit{var}	ext{-}\mathit{id} symmetric ( m ) | \mathit{var}	ext{-}\mathit{id} [ \mathit{lda} ] ( m , n )
expr
             := \exp r + \exp r
             := \exp r - \exp r
             := \exp r * \exp r
             := \exp r / \exp r
             := - expr
             := \exp r,
             := (expr)
             := var-id
             := number
             := matrix
             := func-id ( expr )
             := var-id ( expr ) | var-id ( expr , expr )
             := [ rows ]
matrix
             := \text{row} ; \text{row} ; \dots
rows
row
             := \operatorname{expr} , \operatorname{expr} , \dots
```

Figure 1: matexpr call syntax

pass submatrices into matexpr-generated expressions. The array dimensions and the leading dimension must all be integer constants.

Expressions of the form A(i) or A(i, j) where A is an array are interpreted as subscript operations. At present, the subscripts must be compile-time integer constants. If only one index is given for a two-dimensional array, it is interpreted as the index when the entries are listed in column-major order. Indexing is one-based.

5 Functions

If matexpr sees an expression of the form f(...), where f is not known to be a variable, it interprets the expression as a function call. If f is known to be a variable, the expression is interpreted as a subscript operation.

matexpr recognizes two special functions:

- deriv(f, x) differentiate the function f with respect to the input variable(s) x. The second argument can be a matrix; for example, deriv(f, [x, y]) is equivalent to [deriv(f, x), deriv(f, y)]. Similarly, deriv(f, [x; y]) is equivalent to [deriv(f,x); deriv(f,y)]. matexpr only does forward-mode differentiation, and only handles basic arithmetic operations and a few elementary transcendental functions.
- \bullet eye(n) produce an n-by-n identity matrix. n must be a compile time constant.

Other than the special functions, matexpr currently only allows functions of one argument. If the argument specified is a matrix, matexpr evaluates the function elementwise.