MATLAB–Python–Julia cheatsheet¶

Dependencies and Setup¶

In the Python code we assume that you have already run `import numpy as np`

In the Julia, we assume you are using **v1.0.2 or later** with Compat **v1.3.0 or later** and have run `using LinearAlgebra, Statistics, Compat`

Creating Vectors¶

MATLAB	PYTHON	JULIA

MATLAB	PYTHON	JULIA

Row vector: size (1, n)

`A = [1 2 3]`	`A = np.array([1, 2, 3]).reshape(1, 3)`	`A = [1 2 3]`

Column vector: size (n, 1)

`A = [1; 2; 3]`	`A = np.array([1, 2, 3]).reshape(3, 1)`	`A = [1 2 3]'`

1d array: size (n,)

Not possible	`A = np.array([1, 2, 3])`	`A = [1; 2; 3]`
		or
		`A = [1, 2, 3]`

Integers from j to n with step size k

`A = j:k:n`	`A = np.arange(j, n+1, k)`	`A = j:k:n`

Linearly spaced vector of k points

`A = linspace(1, 5, k)`	`A = np.linspace(1, 5, k)`	`A = range(1, 5, length = k)`

Creating Matrices¶

MATLAB	PYTHON	JULIA

Create a matrix

`A = [1 2; 3 4]`	`A = np.array([[1, 2], [3, 4]])`	`A = [1 2; 3 4]`

MATLAB	PYTHON	JULIA

2 x 2 matrix of zeros

`A = zeros(2, 2)`	`A = np.zeros((2, 2))`	`A = zeros(2, 2)`

2 x 2 matrix of ones

`A = ones(2, 2)`	`A = np.ones((2, 2))`	`A = ones(2, 2)`

2 x 2 identity matrix

```matlab
A = eye(2, 2)
```

```python
A = np.eye(2)
```

```julia
A = I # will adopt
# 2x2 dims if demanded by
# neighboring matrices
```

Diagonal matrix

```matlab
A = diag([1 2 3])
```

```python
A = np.diag([1, 2, 3])
```

```julia
A = Diagonal([1, 2,
    3])
```

Uniform random numbers

`A = rand(2, 2)`	`A = np.random.rand(2, 2)`	`A = rand(2, 2)`

Normal random numbers

`A = randn(2, 2)`	`A = np.random.randn(2, 2)`	`A = randn(2, 2)`

Sparse Matrices

```matlab
A = sparse(2, 2)
A(1, 2) = 4
A(2, 2) = 1
```

```python
from scipy.sparse import
coo_matrix

A = coo_matrix(([4, 1],
                ([0, 1],
[1, 1])),
                shape=(2,
2))
```

```julia
using SparseArrays
A = spzeros(2, 2)
A[1, 2] = 4
A[2, 2] = 1
```

MATLAB	PYTHON	JULIA

Tridiagonal Matrices

MATLAB	PYTHON	JULIA

`A = [1 2 3 NaN; 4 5 6 7; NaN 8 9 0]`
`spdiags(A',[-1 0 1], 4, 4)`
	`import sp.sparse as sp`
	`diagonals = [[4, 5, 6, 7], [1, 2, 3], [8, 9, 10]]`
	`sp.diags(diagonals, [0, -1, 2]).toarray()`
		`x = [1, 2, 3]`
		`y = [4, 5, 6, 7]`
		`z = [8, 9, 10]`
		`Tridiagonal(x, y, z)`

Manipulating Vectors and Matrices¶

MATLAB	PYTHON	JULIA

Transpose

MATLAB	PYTHON	JULIA
`A.'`	`A.T`	`transpose(A)`

Complex conjugate transpose (Adjoint)

MATLAB	PYTHON	JULIA
`A'`	`A.conj()`	`A'`

Concatenate horizontally

MATLAB	PYTHON	JULIA

`A = [[1 2] [1 2]]`
or
`A = horzcat([1 2], [1 2])`
	`B = np.array([1, 2])`
	`A = np.hstack((B, B))`
		`A = [[1 2] [1 2]]`
		or
		`A = hcat([1 2], [1 2])`

Concatenate vertically

MATLAB	PYTHON	JULIA

`A = [[1 2]; [1 2]]`
or
`A = vertcat([1 2], [1 2])`
	`B = np.array([1, 2])`
	`A = np.vstack((B, B))`
		`A = [[1 2]; [1 2]]`
		or
		`A = vcat([1 2], [1 2])`

MATLAB	PYTHON	JULIA

Reshape (to 5 rows, 2 columns)

MATLAB	PYTHON	JULIA
`A = reshape(1:10, 5, 2)`	`A = A.reshape(5, 2)`	`A = reshape(1:10, 5, 2)`

Convert matrix to vector

MATLAB	PYTHON	JULIA
`A(:)`	`A = A.flatten()`	`A[:]`

Flip left/right

MATLAB	PYTHON	JULIA
`fliplr(A)`	`np.fliplr(A)`	`reverse(A, dims = 2)`

Flip up/down

MATLAB	PYTHON	JULIA
`flipud(A)`	`np.flipud(A)`	`reverse(A, dims = 1)`

Repeat matrix (3 times in the row dimension, 4 times in the column dimension)

MATLAB	PYTHON	JULIA
`repmat(A, 3, 4)`	`np.tile(A, (4, 3))`	`repeat(A, 3, 4)`

Preallocating/Similar

MATLAB:

```
x = rand(10)
y = zeros(size(x, 1),
size(x, 2))
```

N/A similar type

PYTHON:

```
x = np.random.rand(3, 3)
y = np.empty_like(x)

# new dims
y = np.empty((2, 3))
```

JULIA:

```
x = rand(3, 3)
y = similar(x)
# new dims
y = similar(x, 2, 2)
```

MATLAB	PYTHON	JULIA

Broadcast a function over a collection/matrix/vector

MATLAB

```
f = @(x) x.^2
g = @(x, y) x + 2 + y.^2
x = 1:10
y = 2:11
f(x)
g(x, y)
```

Functions broadcast directly

PYTHON

```
def f(x):
    return x**2
def g(x, y):
    return x + 2 + y**2
x = np.arange(1, 10, 1)
y = np.arange(2, 11, 1)
f(x)
g(x, y)
```

Functions broadcast directly

JULIA

```
f(x) = x^2
g(x, y) = x + 2 + y^2
x = 1:10
y = 2:11
f.(x)
g.(x, y)
```

Accessing Vector/Matrix Elements¶

MATLAB	PYTHON	JULIA

MATLAB	PYTHON	JULIA

Access one element

`A(2, 2)`	`A[1, 1]`	`A[2, 2]`

Access specific rows

`A(1:4, :)`	`A[0:4, :]`	`A[1:4, :]`

Access specific columns

`A(:, 1:4)`	`A[:, 0:4]`	`A[:, 1:4]`

Remove a row

`A([1 2 4], :)`	`A[[0, 1, 3], :]`	`A[[1, 2, 4], :]`

Diagonals of matrix

`diag(A)`	`np.diag(A)`	`diag(A)`

Get dimensions of matrix

`[nrow ncol] = size(A)`	`nrow, ncol = np.shape(A)`	`nrow, ncol = size(A)`

Mathematical Operations¶

MATLAB	PYTHON	JULIA

Dot product

`dot(A, B)`	`np.dot(A, B) or A @ B`	`dot(A, B)`
		
		`A ⋅ B # \cdot<TAB>`

MATLAB	PYTHON	JULIA

Matrix multiplication

MATLAB	PYTHON	JULIA
`A * B`	`A @ B`	`A * B`

Inplace matrix multiplication

Not possible

```
x = np.array([1,
2]).reshape(2, 1)
A = np.array(([1, 2], [3,
4]))
y = np.empty_like(x)
np.matmul(A, x, y)
```

```
x = [1, 2]
A = [1 2; 3 4]
y = similar(x)
mul!(y, A, x)
```

Element-wise multiplication

MATLAB	PYTHON	JULIA
`A .* B`	`A * B`	`A .* B`

Matrix to a power

MATLAB	PYTHON	JULIA
`A^2`	`np.linalg.matrix_power(A, 2)`	`A^2`

Matrix to a power, elementwise

MATLAB	PYTHON	JULIA
`A.^2`	`A**2`	`A.^2`

Inverse

MATLAB	PYTHON	JULIA
`inv(A)` or `A^(-1)`	`np.linalg.inv(A)`	`inv(A)` or `A^(-1)`

Determinant

MATLAB	PYTHON	JULIA
`det(A)`	`np.linalg.det(A)`	`det(A)`

MATLAB	PYTHON	JULIA

Eigenvalues and eigenvectors

`[vec, val] = eig(A)`	`val, vec = np.linalg.eig(A)`	`val, vec = eigen(A)`

Euclidean norm

`norm(A)`	`np.linalg.norm(A)`	`norm(A)`

Solve linear system $Ax = b$ (when A is square)

`A\b`	`np.linalg.solve(A, b)`	`A\b`

Solve least squares problem $Ax = b$ (when A is rectangular)

`A\b`	`np.linalg.lstsq(A, b)`	`A\b`

Sum / max / min¶

MATLAB	PYTHON	JULIA

MATLAB	PYTHON	JULIA

Sum / max / min of each column

`sum(A, 1)`
`max(A, [], 1)`
`min(A, [], 1)`
	`sum(A, 0)`
	`np.amax(A, 0)`
	`np.amin(A, 0)`
		`sum(A, dims = 1)`
		`maximum(A, dims = 1)`
		`minimum(A, dims = 1)`

Sum / max / min of each row

`sum(A, 2)`
`max(A, [], 2)`
`min(A, [], 2)`
	`sum(A, 1)`
	`np.amax(A, 1)`
	`np.amin(A, 1)`
		`sum(A, dims = 2)`
		`maximum(A, dims = 2)`
		`minimum(A, dims = 2)`

Sum / max / min of entire matrix

`sum(A(:))`
`max(A(:))`
`min(A(:))`
	`np.sum(A)`
	`np.amax(A)`
	`np.amin(A)`
		`sum(A)`
		`maximum(A)`
		`minimum(A)`

Cumulative sum / max / min by row

`cumsum(A, 1)`
`cummax(A, 1)`
`cummin(A, 1)`
	`np.cumsum(A, 0)`
	`np.maximum.accumulate(A, 0)`
	`np.minimum.accumulate(A, 0)`
		`cumsum(A, dims = 1)`
		`accumulate(max, A, dims = 1)`
		`accumulate(min, A, dims = 1)`

Cumulative sum / max / min by column

`cumsum(A, 2)`
`cummax(A, 2)`
`cummin(A, 2)`
	`np.cumsum(A, 1)`
	`np.maximum.accumulate(A, 1)`
	`np.minimum.accumulate(A, 1)`
		`cumsum(A, dims = 2)`
		`accumulate(max, A, dims = 2)`
		`accumulate(min, A, dims = 2)`

Programming¶

MATLAB	PYTHON	JULIA

Comment one line

MATLAB	PYTHON	JULIA
`% This is a comment`	`# This is a comment`	`# This is a comment`

Comment block

`%{`
`Comment block`
`%}`
	`# Block`
	`# comment`
	`# following PEP8`
		`#=`
		`Comment block`
		`=#`

For loop

`for i = 1:N`
`   % do something`
`end`
	`for i in range(n):`
	`    # do something`
		`for i in 1:N`
		`   # do something`
		`end`

While loop

`while i <= N`
`   % do something`
`end`
	`while i <= N:`
	`    # do something`
		`while i <= N`
		`   # do something`
		`end`

If

`if i <= N`
`   % do something`
`end`
	`if i <= N:`
	`   # do something`
		`if i <= N`
		`   # do something`
		`end`

If / else

`if i <= N`
`   % do something`
`else`
`   % do something else`
`end`
	`if i <= N:`
	`    # do something`
	`else:`
	`    # so something else`
		`if i <= N`
		`   # do something`
		`else`
		`   # do something else`
		`end`

Print text and variable

`x = 10` `fprintf('x = %d \n', x)`	`x = 10` `print(f'x = {x}')`	`x = 10` `println("x = $x")`

MATLAB	PYTHON	JULIA

Function: anonymous

`f = @(x) x^2`	`f = lambda x: x**2`	`f = x -> x^2` `# can be rebound`

Function

`function out = f(x)`
`   out = x^2`
`end`
	`def f(x):`
	`    return x**2`
		`function f(x)`
		`   return x^2`
		`end`
		
		`f(x) = x^2 # not anon!`

Tuples

`t = {1 2.0 "test"}`
`t{1}`
 	
Can use cells but watch performance
	`t = (1, 2.0, "test")`
	`t[0]`
		`t = (1, 2.0, "test")`
		`t[1]`

Named Tuples/ Anonymous Structures

`m.x = 1`
`m.y = 2`
 	
`m.x`
	`from collections import namedtuple`
	
	`mdef = namedtuple('m', 'x y')`
	`m = mdef(1, 2)`
	
	`m.x`
		`# vanilla`
		`m = (x = 1, y = 2)`
		`m.x`
		
		`# constructor`
		`using Parameters`
		`mdef = @with_kw (x=1, y=2)`
		`m = mdef() # same as above`
		`m = mdef(x = 3)`

Closures

`a = 2.0`
`f = @(x) a + x`
`f(1.0)`
	`a = 2.0`
	`def f(x):`
	`    return a + x`
	`f(1.0)`
		`a = 2.0`
		`f(x) = a + x`
		`f(1.0)`

MATLAB	PYTHON	JULIA

Inplace Modification

```
function f(out, x)
    out = x.^2
end
x = rand(10)
y = zeros(length(x), 1)
f(y, x)
```

```
def f(x):
    x **=2
    return

x = np.random.rand(10)
f(x)
```

```
function f!(out, x)
    out .= x.^2
end
x = rand(10)
y = similar(x)
f!(y, x)
```

Credits

This cheat sheet was created by Victoria Gregory (https://github.com/vgregory757), Andrij Stachurski (http://drdrij.com/), Natasha Watkins (https://github.com/natashawatkins) and other collaborators on behalf of QuantEcon (http://quantecon.org/).