Package 'Matrix'

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Priority recommended

Title Sparse and Dense Matrix Classes and Methods

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Description Classes and methods for dense and sparse matrices and operations on them using 'LAPACK' and 'SuiteSparse'.

Depends R (>= 3.0.1)

Imports methods, graphics, grid, stats, utils, lattice

Suggests expm, MASS

Enhances MatrixModels, graph, SparseM, sfsmisc

Encoding UTF-8

LazyData no

LazyDataNote not possible, since we use data/*.R *and* our classes

ByteCompile yes

BuildResaveData no

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4 abIndex-class

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ahIn	dev-class Class "abIndex" of Abstract Index Vectors

Description

The "abIndex" class, short for "Abstract Index Vector", is used for dealing with large index vectors more efficiently, than using integer (or numeric) vectors of the kind 2:1000000 or c(0:1e5, 1000:1e6).

Note that the current implementation details are subject to change, and if you consider working with these classes, please contact the package maintainers (packageDescription("Matrix")\$Maintainer).

Objects from the Class

Objects can be created by calls of the form new("abIndex", ...), but more easily and typically either by as(x, "abIndex") where x is an integer (valued) vector, or directly by abIseq() and combination c(...) of such.

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Slots

```
kind: a character string, one of ("int32", "double", "rleDiff"), denoting the internal structure of the abIndex object.
x: Object of class "numLike"; is used (i.e., not of length 0) only iff the object is not compressed, i.e., currently exactly when kind != "rleDiff".
rleD: object of class "rleDiff", used for compression via rle.
```

Methods

```
as.numeric, as.integer, as.vector signature(x = "abIndex"): ...
[ signature(x = "abIndex", i = "index", j = "ANY", drop = "ANY"): ...
coerce signature(from = "numeric", to = "abIndex"): ...
coerce signature(from = "abIndex", to = "numeric"): ...
coerce signature(from = "abIndex", to = "integer"): ...
length signature(x = "abIndex"): ...
Ops signature(e1 = "numeric", e2 = "abIndex"): These and the following arithmetic and logic operations are not yet implemented; see Ops for a list of these (S4) group methods.
Ops signature(e1 = "abIndex", e2 = "abIndex"): ...
Ops signature(e1 = "abIndex", e2 = "numeric"): ...
Summary signature(x = "abIndex"): ...
show ("abIndex"): simple show method, building on show(<rleDiff>).
is.na ("abIndex"): works analogously to regular vectors.
is.finite, is.infinite ("abIndex"): ditto.
```

Note

This is currently experimental and not yet used for our own code. Please contact us (packageDescription("Matrix")\$Main if you plan to make use of this class.

Partly builds on ideas and code from Jens Oehlschlaegel, as implemented (around 2008, in the GPL'ed part of) package **ff**.

See Also

```
rle (base) which is used here; numeric
```

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abIseq

Sequence Generation of "abIndex", Abstract Index Vectors

Description

```
Generation of abstract index vectors, i.e., objects of class "abIndex".

abIseq() is designed to work entirely like seq, but producing "abIndex" vectors.

abIseq1() is its basic building block, where abIseq1(n,m) corresponds to n:m.

c(x, ...) will return an "abIndex" vector, when x is one.
```

Usage

Arguments

```
from, to the starting and (maximal) end value of the sequence.

by number: increment of the sequence.

length.out desired length of the sequence. A non-negative number, which for seq and seq.int will be rounded up if fractional.

along.with take the length from the length of this argument.

in general an arbitrary number of R objects; here, when the first is an "abIndex" vector, these arguments will be concatenated to a new "abIndex" object.
```

Value

An abstract index vector, i.e., object of class "abIndex".

See Also

the class abIndex documentation; rep2abI() for another constructor; rle (base).

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all-methods

"Matrix" Methods for Functions all() and any()

Description

The basic R functions all and any now have methods for Matrix objects and should behave as for matrix ones.

Methods

```
all signature(x = "Matrix", ..., na.rm = FALSE): ...
any signature(x = "Matrix", ..., na.rm = FALSE): ...
all signature(x = "ldenseMatrix", ..., na.rm = FALSE): ...
all signature(x = "lsparseMatrix", ..., na.rm = FALSE): ...
```

Examples

```
M <- Matrix(1:12 +0, 3,4)
all(M >= 1) # TRUE
any(M < 0 ) # FALSE
MN <- M; MN[2,3] <- NA; MN
all(MN >= 0) # NA
any(MN < 0) # NA
any(MN < 0, na.rm = TRUE) # -> FALSE
```

all.equal-methods

Matrix Package Methods for Function all.equal()

Description

Methods for function all.equal() (from R package base) are defined for all Matrix classes.

Methods

```
target = "Matrix", current = "Matrix" \
target = "ANY", current = "Matrix" \
target = "Matrix", current = "ANY" these three methods are simply using all.equal.numeric directly and work via as.vector().
There are more methods, notably also for "sparseVector"'s, see showMethods("all.equal").
```

8 atomic Vector-class

Examples

atomicVector-class

Virtual Class "atomic Vector" of Atomic Vectors

Description

The class "atomicVector" is a *virtual* class containing all atomic vector classes of base R, as also implicitly defined via is.atomic.

Objects from the Class

A virtual Class: No objects may be created from it.

Methods

In the **Matrix** package, the "atomicVector" is used in signatures where typically "old-style" "matrix" objects can be used and can be substituted by simple vectors.

Extends

The atomic classes "logical", "integer", "double", "numeric", "complex", "raw" and "character" are extended directly. Note that "numeric" already contains "integer" and "double", but we want all of them to be direct subclasses of "atomicVector".

Author(s)

Martin Maechler

See Also

```
is.atomic, integer, numeric, complex, etc.
```

```
showClass("atomicVector")
```

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band

Extract bands of a matrix

Description

Returns a new matrix formed by extracting the lower triangle (tril) or the upper triangle (triu) or a general band relative to the diagonal (band), and setting other elements to zero. The general forms of these functions include integer arguments to specify how many diagonal bands above or below the main diagonal are not set to zero.

Usage

```
band(x, k1, k2, ...)

tril(x, k = 0, ...)

triu(x, k = 0, ...)
```

Arguments

x a matrix-like object

k, k1, k2

integers specifying the diagonal bands that will not be set to zero. These are given relative to the main diagonal, which is k=0. A negative value of k indicates a diagonal below the main diagonal and a positive value indicates a diagonal above the main diagonal.

. . .

Optional arguments used by specific methods. (None used at present.)

Value

An object of an appropriate matrix class. The class of the value of tril or triu inherits from triangularMatrix when appropriate. Note that the result is of class sparseMatrix only if x is.

Methods

```
x = "CsparseMatrix" method for compressed, sparse, column-oriented matrices.
```

x = "TsparseMatrix" method for sparse matrices in triplet format.

x = "**RsparseMatrix**" method for compressed, sparse, row-oriented matrices.

x = "ddenseMatrix" method for dense numeric matrices, including packed numeric matrices.

See Also

bandSparse for the construction of a banded sparse matrix directly from its non-zero diagonals.

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Examples

```
## A random sparse matrix :
set.seed(7)
m \leftarrow matrix(0, 5, 5)
m[sample(length(m), size = 14)] <- rep(1:9, length=14)
(mm <- as(m, "CsparseMatrix"))</pre>
                # lower triangle
tril(mm)
tril(mm, -1)
               # strict lower triangle
              # strict upper triangle
triu(mm, 1)
band(mm, -1, 2) # general band
(m5 \leftarrow Matrix(rnorm(25), nc = 5))
tril(m5)
              # lower triangle
tril(m5, -1) # strict lower triangle
triu(m5, 1)
             # strict upper triangle
band(m5, -1, 2) # general band
(m65 \leftarrow Matrix(rnorm(30), nc = 5)) # not square
               # result in not dtrMatrix unless square
triu(m65)
(sm5 <- crossprod(m65)) # symmetric</pre>
  band(sm5, -1, 1)# symmetric band preserves symmetry property
as(band(sm5, -1, 1), "sparseMatrix")# often preferable
```

bandSparse

Construct Sparse Banded Matrix from (Sup-/Super-) Diagonals

Description

Construct a sparse banded matrix by specifying its non-zero sup- and super-diagonals.

Usage

```
bandSparse(n, m = n, k, diagonals, symmetric = FALSE, giveCsparse = TRUE)
```

Arguments

n,m	the matrix dimension $(n, m) = (nrow, ncol)$.
k	integer vector of "diagonal numbers", with identical meaning as in band(*, k).
diagonals	optional list of sub-/super- diagonals; if missing, the result will be a patter n matrix, i.e., inheriting from class nMatrix.
	diagonals can also be $n' \times d$ matrix, where d <- length(k) and $n' >= min(n,m)$. In that case, the sub-/super- diagonals are taken from the columns of diagonals, where only the first several rows will be used (typically) for off-diagonals.
symmetric	logical; if true the result will be symmetric (inheriting from class symmetricMatrix) and only the upper or lower triangle must be specified (via k and diagonals).
giveCsparse	logical indicating if the result should be a CsparseMatrix or a TsparseMatrix. The default, TRUE is very often more efficient subsequently, but not always.

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Value

a sparse matrix (of class CsparseMatrix) of dimension $n \times m$ with diagonal "bands" as specified.

See Also

band, for extraction of matrix bands; bdiag, diag, sparseMatrix, Matrix.

Examples

```
diags <- list(1:30, 10*(1:20), 100*(1:20))
s1 \leftarrow bandSparse(13, k = -c(0:2, 6), diag = c(diags, diags[2]), symm=TRUE)
s1
s2 <- bandSparse(13, k = c(0:2, 6), diag = c(diags, diags[2]), symm=TRUE)
stopifnot(identical(s1, t(s2)), is(s1, "dsCMatrix"))
## a pattern Matrix of *full* (sub-)diagonals:
bk < -c(0:4, 7,9)
(s3 \leftarrow bandSparse(30, k = bk, symm = TRUE))
## If you want a pattern matrix, but with "sparse"-diagonals,
## you currently need to go via logical sparse:
lLis <- lapply(list(rpois(20, 2), rpois(20,1), rpois(20,3))[c(1:3,2:3,3:2)],</pre>
               as.logical)
(s4 <- bandSparse(20, k = bk, symm = TRUE, diag = lLis))
(s4. <- as(drop0(s4), "nsparseMatrix"))</pre>
n <- 1e4
bk < -c(0:5, 7,11)
bMat <- matrix(1:8, n, 8, byrow=TRUE)
bLis <- as.data.frame(bMat)</pre>
B <- bandSparse(n, k = bk, diag = bLis)
Bs <- bandSparse(n, k = bk, diag = bLis, symmetric=TRUE)</pre>
B [1:15, 1:30]
Bs[1:15, 1:30]
## can use a list *or* a matrix for specifying the diagonals:
stopifnot(identical(B, bandSparse(n, k = bk, diag = bMat)),
  identical(Bs, bandSparse(n, k = bk, diag = bMat, symmetric=TRUE)))
```

bdiag

Construct a Block Diagonal Matrix

Description

Build a block diagonal matrix given several building block matrices.

Usage

```
bdiag(...)
.bdiag(lst)
```

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Arguments

```
individual matrices or a list of matrices.non-empty list of matrices.
```

Details

For non-trivial argument list, bdiag() calls .bdiag(). The latter maybe useful to programmers

Value

A sparse matrix obtained by combining the arguments into a block diagonal matrix.

The value of bdiag() inheris from class CsparseMatrix, whereas .bdiag() returns a TsparseMatrix.

Author(s)

Martin Maechler, built on a version posted by Berton Gunter to R-help; earlier versions have been posted by other authors, notably Scott Chasalow to S-news. Doug Bates's faster implementation builds on TsparseMatrix objects.

See Also

Diagonal for constructing matrices of class diagonalMatrix, or kronecker which also works for "Matrix" inheriting matrices.

bandSparse constructs a banded sparse matrix from its non-zero sub-/super - diagonals.

Note that other CRAN R packages have own versions of bdiag() which return traditional matrices.

```
bdiag(matrix(1:4, 2), diag(3))
## combine "Matrix" class and traditional matrices:
bdiag(Diagonal(2), matrix(1:3, 3,4), diag(3:2))
mlist <- list(1, 2:3, diag(x=5:3), 27, cbind(1,3:6), 100:101)
bdiag(mlist)
stopifnot(identical(bdiag(mlist),
                    bdiag(lapply(mlist, as.matrix))))
ml < -c(as(matrix((1:24))\% 11 == 0, 6,4),"nMatrix"),
        rep(list(Diagonal(2, x=TRUE)), 3))
mln \leftarrow c(ml, Diagonal(x = 1:3))
stopifnot(is(bdiag(ml), "lsparseMatrix"),
          is(bdiag(mln), "dsparseMatrix") )
## random (diagonal-)block-triangular matrices:
rblockTri <- function(nb, max.ni, lambda = 3) {</pre>
   .bdiag(replicate(nb, {
         n <- sample.int(max.ni, 1)</pre>
         tril(Matrix(rpois(n*n, lambda=lambda), n,n)) }))
}
```

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```
(T4 <- rblockTri(4, 10, lambda = 1))
image(T1 <- rblockTri(12, 20))</pre>
```

BunchKaufman-methods Bunch-Kaufman Decomposition Methods

Description

The Bunch-Kaufman Decomposition of a square symmetric matrix A is A = PLDL'P' where P is a permutation matrix, L is *unit*-lower triangular and D is *block*-diagonal with blocks of dimension 1×1 or 2×2 .

Usage

```
BunchKaufman(x, ...)
```

Arguments

- x a symmetric square matrix.
- ... potentially further arguments passed to methods.

Value

an object of class BunchKaufman, which can also be used as a (triangular) matrix directly.

Methods

Currently, only methods for **dense** numeric symmetric matrices are implemented.

```
x = "dspMatrix" uses Lapack routine dsptrf,x = "dsyMatrix" uses Lapack routine dsytrf, computing the Bunch-Kaufman decomposition.
```

References

```
The original LAPACK source code, including documentation; http://www.netlib.org/lapack/double/dsytrf.f and http://www.netlib.org/lapack/double/dsptrf.f
```

See Also

The resulting class, BunchKaufman. Related decompositions are the LU, 1u, and the Cholesky, chol (and for *sparse* matrices, Cholesky).

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Examples

```
data(CAex)
dim(CAex)
isSymmetric(CAex)# TRUE
CAs <- as(CAex, "symmetricMatrix")
if(FALSE) # no method defined yet for *sparse*:
    bk. <- BunchKaufman(CAs)
## does apply to *dense* symmetric matrices:
bkCA <- BunchKaufman(as(CAs, "denseMatrix"))
bkCA

image(bkCA)# shows how sparse it is, too
str(R.CA <- as(bkCA, "sparseMatrix"))
## an upper triangular 72x72 matrix with only 144 non-zero entries</pre>
```

CAex

Albers' example Matrix with "Difficult" Eigen Factorization

Description

An example of a sparse matrix for which eigen() seemed to be difficult, an unscaled version of this has been posted to the web, accompanying an E-mail to R-help (https://stat.ethz.ch/mailman/listinfo/r-help), by Casper J Albers, Open University, UK.

Usage

```
data(CAex)
```

Format

This is a 72×72 symmetric matrix with 216 non-zero entries in five bands, stored as sparse matrix of class dgCMatrix.

Details

Historical note (2006-03-30): In earlier versions of R, eigen(CAex) fell into an infinite loop whereas eigen(CAex, EISPACK=TRUE) had been okay.

```
data(CAex)
str(CAex) # of class "dgCMatrix"

image(CAex)# -> it's a simple band matrix with 5 bands
## and the eigen values are basically 1 (42 times) and 0 (30 x):
zapsmall(ev <- eigen(CAex, only.values=TRUE)$values)
## i.e., the matrix is symmetric, hence
sCA <- as(CAex, "symmetricMatrix")
## and</pre>
```

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cBind

Versions of 'cbind' and 'rbind' recursively built on cbind2/rbind2

Description

The base functions cbind and rbind are defined for an arbitrary number of arguments and hence have the first formal argument For that reason, in the past S4 methods could easily be defined for binding together matrices inheriting from Matrix.

For that reason, cbind2 and rbind2 have been provided for binding together *two* matrices, and we have defined methods for these and the 'Matrix'-matrices.

Before R version 3.2.0 (April 2015), we have needed a substitute for *S4-enabled* versions of cbind and rbind, and provided cBind and rBind with identical syntax and semantic in order to bind together multiple matrices ("matrix" or "Matrix" and vectors. With R version 3.2.0 and newer, cBind and rBind are *deprecated* and produce a deprecation warning (via .Deprecated), and your code should start using cbind() and rbind() instead.

Usage

```
cBind(..., deparse.level = 1)
rBind(..., deparse.level = 1)
```

Arguments

... matrix-like R objects to be bound together, see cbind and rbind.

deparse.level integer determining under which circumstances column and row names are built from the actual arguments' 'expression', see cbind.

Details

The implementation of these is *recursive*, calling cbind2 or rbind2 respectively, where these have methods defined and so should dispatch appropriately.

Value

typically a 'matrix-like' object of a similar class as the first argument in

Note that sometimes by default, the result is a sparseMatrix if one of the arguments is (even in the case where this is not efficient). In other cases, the result is chosen to be sparse when there are more zero entries is than non-zero ones (as the default sparse in Matrix()).

Author(s)

Martin Maechler

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See Also

cbind2, cbind, Methods.

Examples

CHMfactor-class

CHOLMOD-based Cholesky Factorizations

Description

The virtual class "CHMfactor" is a class of CHOLMOD-based Cholesky factorizations of symmetric, sparse, compressed, column-oriented matrices. Such a factorization is simplicial (virtual class "CHMsimpl") or supernodal (virtual class "CHMsuper"). Objects that inherit from these classes are either numeric factorizations (classes "dCHMsimpl" and "dCHMsuper") or symbolic factorizations (classes "nCHMsimpl" and "nCHMsuper").

Usage

```
isLDL(x)
## S4 method for signature 'CHMfactor'
update(object, parent, mult = 0, ...)
.updateCHMfactor(object, parent, mult)
## and many more methods, notably,
## solve(a, b, system = c("A","LDLt","LD","DLt","L","L","D","P","Pt"), ...)
## ---- see below
```

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Arguments

x,object,a a "CHMfactor" object (almost always the result of Cholesky()).
parent a "dsCMatrix" or "dgCMatrix" matrix object with the same nonzero pattern as the matrix that generated object. If parent is symmetric, of class "dsCMatrix", then object should be a decomposition of a matrix with the same nonzero pattern as parent. If parent is not symmetric then object should be the decomposition of a matrix with the same nonzero pattern as tcrossprod(parent).

Since Matrix version 1.0-8, other "sparseMatrix" matrices are coerced to dsparseMatrix and CsparseMatrix if needed.

mult a numeric scalar (default 0). mult times the identity matrix is (implicitly) added to parent or tcrossprod(parent) before updating the decomposition object.

potentially further arguments to the methods.

Objects from the Class

Objects can be created by calls of the form new("dCHMsuper", ...) but are more commonly created via Cholesky(), applied to dsCMatrix or lsCMatrix objects.

For an introduction, it may be helpful to look at the expand() method and examples below.

Slots

of "CHMfactor" and all classes inheriting from it:

perm: An integer vector giving the 0-based permutation of the rows and columns chosen to reduce fill-in and for post-ordering.

colcount: Object of class "integer"

type: Object of class "integer"

Slots of the non virtual classes "[dl]CHM(superlsimpl)":

- p: Object of class "integer" of pointers, one for each column, to the initial (zero-based) index of elements in the column. Only present in classes that contain "CHMsimpl".
- i: Object of class "integer" of length nnzero (number of non-zero elements). These are the row numbers for each non-zero element in the matrix. Only present in classes that contain "CHMsimpl".
- x: For the "d*" classes: "numeric" the non-zero elements of the matrix.

Methods

```
isLDL (x) returns a logical indicating if x is an LDL' decomposition or (when FALSE) an LL' one.

coerce signature(from = "CHMfactor", to = "sparseMatrix") (or equivalently, to = "Matrix" or to = "triangularMatrix")

as(*, "sparseMatrix") returns the lower triangular factor L from the LL' form of the Cholesky factorization. Note that (currently) the factor from the LL' form is always returned, even if the "CHMfactor" object represents an LDL' decomposition. Furthermore, this is the factor after any fill-reducing permutation has been applied. See the expand method for obtaining both the permutation matrix, P, and the lower Cholesky factor, L.
```

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coerce signature(from = "CHMfactor", to = "pMatrix") returns the permutation matrix P, representing the fill-reducing permutation used in the decomposition.

expand signature(x = "CHMfactor") returns a list with components P, the matrix representing the fill-reducing permutation, and L, the lower triangular Cholesky factor. The original positive-definite matrix A corresponds to the product A = P'LL'P. Because of fill-in during the decomposition the product may apparently have more non-zeros than the original matrix, even after applying drop0 to it. However, the extra "non-zeros" should be very small in magnitude.

image signature(x = "CHMfactor"): Plot the image of the lower triangular factor, L, from the decomposition. This method is equivalent to image(as(x, "sparseMatrix")) so the comments in the above description of the coerce method apply here too.

```
solve signature(a = "CHMfactor", b = "ddenseMatrix"), system= *:
```

The solve methods for a "CHMfactor" object take an optional third argument system whose value can be one of the character strings "A", "LDLt", "LD", "DLt", "LT", "LT", "D", "P" or "Pt". This argument describes the system to be solved. The default, "A", is to solve Ax = b for x where A is the sparse, positive-definite matrix that was factored to produce a. Analogously, system = "L" returns the solution x, of Lx = b. Similarly, for all system codes **but** "P" and "Pt" where, e.g., x <- solve(a, b, system="P") is equivalent to x <- P %*% b.

See also solve-methods.

determinant signature(x = "CHMfactor", logarithm = "logical") returns the determinant (or the logarithm of the determinant, if logarithm = TRUE, the default) of the factor L from the LL' decomposition (even if the decomposition represented by x is of the LDL' form (!)). This is the square root of the determinant (half the logarithm of the determinant when logarithm = TRUE) of the positive-definite matrix that was decomposed.

update signature(object = "CHMfactor"), parent. The update method requires an additional argument parent, which is *either* a "dsCMatrix" object, say A, (with the same structure of nonzeros as the matrix that was decomposed to produce object) or a general "dgCMatrix", say M, where A := MM' (== tcrossprod(parent)) is used for A. Further it provides an optional argument mult, a numeric scalar. This method updates the numeric values in object to the decomposition of A + mI where A is the matrix above (either the parent or MM') and m is the scalar mult. Because only the numeric values are updated this method should be faster than creating and decomposing A + mI. It is not uncommon to want, say, the determinant of A + mI for many different values of m. This method would be the preferred approach in such cases.

See Also

Cholesky, also for examples; class dgCMatrix.

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```
j = sample(m, nnz, replace = TRUE),
               x = round(rnorm(nnz), 1))
XX <- crossprod(M1) ## = M1'M1 = M M' where M <- t(M1)
CX <- Cholesky(XX)
isLDL(CX)
str(CX) ## a "dCHMsimpl" object
r <- expand(CX)
L.P \leftarrow with(r, crossprod(L,P)) ## == L'P
PLLP <- crossprod(L.P)</pre>
                                 ## == (L'P)' L'P == P'LL'P = XX = M M'
b <- sample(m)</pre>
stopifnot(all.equal(PLLP, XX),
          all(as.vector(solve(CX, b, system="P")) == r$P %*% b),
          all(as.vector(solve(CX, b, system="Pt")) == t(r$P) \% \% b)
u1 <- update(CX, XX,</pre>
                        mult=pi)
u2 <- update(CX, t(M1), mult=pi) # with the original M, where XX = M M'
stopifnot(all.equal(u1,u2, tol=1e-14))
   ## [ See help(Cholesky) for more examples ]
```

chol

Choleski Decomposition - 'Matrix' S4 Generic and Methods

Description

Compute the Choleski factorization of a real symmetric positive-definite square matrix.

Usage

```
chol(x, ...)
## S4 method for signature 'dsCMatrix'
chol(x, pivot = FALSE, ...)
## S4 method for signature 'dsparseMatrix'
chol(x, pivot = FALSE, cache = TRUE, ...)
```

Arguments

X	a (sparse or dense) square matrix, here inheriting from class Matrix; if x is not positive definite, an error is signalled.
pivot	logical indicating if pivoting is to be used. Currently, this is <i>not</i> made use of for dense matrices.
cache	logical indicating if the result should be cashed in x@factors; note that this argument is experimental and only available for some sparse matrices.
	potentially further arguments passed to methods.

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Details

Note that these Cholesky factorizations are typically *cached* with x currently, and these caches are available in x@factors, which may be useful for the sparse case when pivot = TRUE, where the permutation can be retrieved; see also the examples.

However, this should not be considered part of the API and made use of. Rather consider Cholesky() in such situations, since chol(x, pivot=TRUE) uses the same algorithm (but not the same return value!) as Cholesky(x, LDL=FALSE) and chol(x) corresponds to Cholesky(x, perm=FALSE, LDL=FALSE).

Value

```
a matrix of class Cholesky, i.e., upper triangular: R such that R'R = x (if pivot=FALSE) or P'R'RP = x (if pivot=TRUE and P is the corresponding permutation matrix).
```

Methods

Use showMethods(chol) to see all; some are worth mentioning here:

```
chol signature(x = "dgeMatrix"): works via "dpoMatrix", see class dpoMatrix.
```

chol signature(x = "dpoMatrix"): Returns (and stores) the Cholesky decomposition of x, via LAPACK routines dlacpy and dpotrf.

chol signature(x = "dppMatrix"): Returns (and stores) the Cholesky decomposition via LA-PACK routine dpptrf.

chol signature(x = "dsCMatrix", pivot = "logical"): Returns (and stores) the Cholesky decomposition of x. If pivot is true, the Approximate Minimal Degree (AMD) algorithm is used to create a reordering of the rows and columns of x so as to reduce fill-in.

References

Timothy A. Davis (2006) *Direct Methods for Sparse Linear Systems*, SIAM Series "Fundamentals of Algorithms".

Tim Davis (1996), An approximate minimal degree ordering algorithm, *SIAM J. Matrix Analysis and Applications*, **17**, 4, 886–905.

See Also

The default from base, chol; for more flexibility (but not returning a matrix!) Cholesky.

```
showMethods(chol, inherited = FALSE) # show different methods

sy2 <- new("dsyMatrix", Dim = as.integer(c(2,2)), x = c(14, NA,32,77))
(c2 <- chol(sy2))#-> "Cholesky" matrix
stopifnot(all.equal(c2, chol(as(sy2, "dpoMatrix")), tolerance= 1e-13))
str(c2)

## An example where chol() can't work
(sy3 <- new("dsyMatrix", Dim = as.integer(c(2,2)), x = c(14, -1, 2, -7)))
try(chol(sy3)) # error, since it is not positive definite</pre>
```

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```
## A sparse example --- exemplifying 'pivot'
(mm \leftarrow toeplitz(as(c(10, 0, 1, 0, 3), "sparseVector"))) # 5 x 5
(R <- chol(mm)) ## default: pivot = FALSE</pre>
R2 <- chol(mm, pivot=FALSE)
stopifnot( identical(R, R2), all.equal(crossprod(R), mm) )
(R. <- chol(mm, pivot=TRUE))# nice band structure,
## but of course crossprod(R.) is *NOT* equal to mm
## --> see Cholesky() and its examples, for the pivot structure & factorization
stopifnot(all.equal(sqrt(det(mm)), det(R)),
          all.equal(prod(diag(R)), det(R)),
          all.equal(prod(diag(R.)), det(R)))
## a second, even sparser example:
(M2 \leftarrow toeplitz(as(c(1,.5, rep(0,12), -.1), "sparseVector")))
c2 <- chol(M2)
C2 <- chol(M2, pivot=TRUE)
## For the experts, check the caching of the factorizations:
ff <- M2@factors[["spdCholesky"]]</pre>
FF <- M2@factors[["sPdCholesky"]]</pre>
L1 <- as(ff, "Matrix")# pivot=FALSE: no perm.
L2 <- as(FF, "Matrix"); P2 <- as(FF, "pMatrix")
stopifnot(identical(t(L1), c2),
          all.equal(t(L2), C2, tolerance=0),#-- why not identical()?
          all.equal(M2, tcrossprod(L1)),
                                                 # M = LL'
          all.equal(M2, crossprod(crossprod(L2, P2)))# M = P'L L'P
```

chol2inv-methods

Inverse from Choleski or QR Decomposition – Matrix Methods

Description

Invert a symmetric, positive definite square matrix from its Choleski decomposition. Equivalently, compute $(X'X)^{-1}$ from the (R part) of the QR decomposition of X. Even more generally, given an upper triangular matrix R, compute $(R'R)^{-1}$.

Methods

```
x = "ANY" the default method from base, see cholliny, for traditional matrices.
```

x = "dtrMatrix" method for the numeric triangular matrices, built on the same LAPACK DPOTRI function as the base method.

```
x = "denseMatrix" if x is coercable to a triangularMatrix, call the "dtrMatrix" method above.
```

x = "sparseMatrix" if x is coercable to a triangularMatrix, use solve() currently.

See Also

chol (for Matrix objects); further, chol2inv (from the base package), solve.

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Examples

```
(M <- Matrix(cbind(1, 1:3, c(1,3,7))))
(cM <- chol(M)) # a "Cholesky" object, inheriting from "dtrMatrix"
chol2inv(cM) %*% M # the identity
stopifnot(all(chol2inv(cM) %*% M - Diagonal(nrow(M))) < 1e-10)</pre>
```

Cholesky

Cholesky Decomposition of a Sparse Matrix

Description

Computes the Cholesky (aka "Choleski") decomposition of a sparse, symmetric, positive-definite matrix. However, typically chol() should rather be used unless you are interested in the different kinds of sparse Cholesky decompositions.

Usage

```
Cholesky(A, perm = TRUE, LDL = !super, super = FALSE, Imult = 0, ...)
```

Arguments

Α	sparse symmetric matrix. No missing values or IEEE special values are allowed.
perm	logical scalar indicating if a fill-reducing permutation should be computed and applied to the rows and columns of A. Default is TRUE.
LDL	logical scalar indicating if the decomposition should be computed as LDL' where L is a unit lower triangular matrix. The alternative is LL' where L is lower triangular with arbitrary diagonal elements. Default is TRUE. Setting it to NA leaves the choice to a CHOLMOD-internal heuristic.
super	logical scalar indicating if a supernodal decomposition should be created. The alternative is a simplicial decomposition. Default is FALSE. Setting it to NA leaves the choice to a CHOLMOD-internal heuristic.
Imult	numeric scalar which defaults to zero. The matrix that is decomposed is $A+m*I$ where m is the value of Imult and I is the identity matrix of order ncol(A).
	further arguments passed to or from other methods.

Details

This is a generic function with special methods for different types of matrices. Use showMethods("Cholesky") to list all the methods for the Cholesky generic.

The method for class dsCMatrix of sparse matrices — the only one available currently — is based on functions from the CHOLMOD library.

Again: If you just want the Cholesky decomposition of a matrix in a straightforward way, you should probably rather use chol(.).

Note that if perm=TRUE (default), the decomposition is

$$A = P'\tilde{L}D\tilde{L}'P = P'LL'P.$$

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where L can be extracted by as(*, "Matrix"), P by as(*, "pMatrix") and both by expand(*), see the class CHMfactor documentation.

Note that consequently, you cannot easily get the "traditional" cholesky factor R, from this decomposition, as

$$R'R = A = P'LL'P = P'\tilde{R}'\tilde{R}P = (\tilde{R}P)'(\tilde{R}P),$$

but $\tilde{R}P$ is *not* triangular even though \tilde{R} is.

Value

an object inheriting from either "CHMsuper", or "CHMsimpl", depending on the super argument; both classes extend "CHMfactor" which extends "MatrixFactorization".

In other words, the result of Cholesky() is *not* a matrix, and if you want one, you should probably rather use chol(), see Details.

References

Yanqing Chen, Timothy A. Davis, William W. Hager, and Sivasankaran Rajamanickam (2008) Algorithm 887: CHOLMOD, Supernodal Sparse Cholesky Factorization and Update/Downdate. *ACM Trans. Math. Softw.* **35**, 3, Article 22, 14 pages. http://doi.acm.org/10.1145/1391989. 1391995

Timothy A. Davis (2006) *Direct Methods for Sparse Linear Systems*, SIAM Series "Fundamentals of Algorithms".

See Also

Class definitions CHMfactor and dsCMatrix and function expand. Note the extra solve(*, system = .) options in CHMfactor.

Note that chol() returns matrices (inheriting from "Matrix") whereas Cholesky() returns a "CHMfactor" object, and hence a typical user will rather use chol(A).

```
data(KNex)
mtm <- with(KNex, crossprod(mm))</pre>
str(mtm@factors) # empty list()
(C1 <- Cholesky(mtm))</pre>
                                    # uses show(<MatrixFactorization>)
str(mtm@factors) # 'sPDCholesky' (simpl)
(Cm <- Cholesky(mtm, super = TRUE))</pre>
c(C1 = isLDL(C1), Cm = isLDL(Cm))
str(mtm@factors) # 'sPDCholesky' *and* 'SPdCholesky'
str(cm1 <- as(C1, "sparseMatrix"))</pre>
str(cmat <- as(Cm, "sparseMatrix"))# hmm: super is *less* sparse here</pre>
cm1[1:20, 1:20]
b \leftarrow matrix(c(rep(0, 711), 1), nc = 1)
## solve(Cm, b) by default solves Ax = b, where A = Cm'Cm (= mtm)!
## hence, the identical() check *should* work, but fails on some GOTOblas:
x <- solve(Cm, b)</pre>
stopifnot(identical(x, solve(Cm, b, system = "A")),
```

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```
all.equal(x, solve(mtm, b)))
Cn <- Cholesky(mtm, perm = FALSE)# no permutation -- much worse:</pre>
sizes <- c(simple = object.size(C1),</pre>
           super = object.size(Cm),
           noPerm = object.size(Cn))
## simple is 100, super= 137, noPerm= 812 :
noquote(cbind(format(100 * sizes / sizes[1], digits=4)))
## Visualize the sparseness:
dq <- function(ch) paste('"',ch,'"', sep="") ## dQuote(<UTF-8>) gives bad plots
image(mtm, main=paste("crossprod(mm) : Sparse", dq(class(mtm))))
image(cm1, main= paste("as(Cholesky(crossprod(mm)),\"sparseMatrix\"):",
                         dq(class(cm1))))
## Smaller example, with same matrix as in help(chol) :
(mm \leftarrow Matrix(toeplitz(c(10, 0, 1, 0, 3)), sparse = TRUE)) # 5 x 5
(opts <- expand.grid(perm = c(TRUE,FALSE), LDL = c(TRUE,FALSE), super = c(FALSE,TRUE)))</pre>
rr <- lapply(seq_len(nrow(opts)), function(i)</pre>
             do.call(Cholesky, c(list(A = mm), opts[i,])))
nn <- do.call(expand.grid, c(attr(opts, "out.attr")$dimnames,</pre>
              stringsAsFactors=FALSE,KEEP.OUT.ATTRS=FALSE))
names(rr) <- apply(nn, 1, function(r)</pre>
                    paste(sub("(=.).*","\\1", r), collapse=","))
str(rr, max=1)
str(re <- lapply(rr, expand), max=2) ## each has a 'P' and a 'L' matrix</pre>
R0 <- chol(mm, pivot=FALSE)</pre>
R1 <- chol(mm, pivot=TRUE )
stopifnot(all.equal(t(R1), re[[1]]$L),
          all.equal(t(R0), re[[2]]$L),
          identical(as(1:5, "pMatrix"), re[[2]]$P), # no pivoting
TRUE)
# Version of the underlying SuiteSparse library by Tim Davis :
.SuiteSparse_version()
```

Cholesky-class

Cholesky and Bunch-Kaufman Decompositions

Description

The "Cholesky" class is the class of Cholesky decompositions of positive-semidefinite, real dense matrices. The "BunchKaufman" class is the class of Bunch-Kaufman decompositions of symmetric, real matrices. The "pCholesky" and "pBunchKaufman" classes are their *packed* storage versions.

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Objects from the Class

Objects can be created by calls of the form new("Cholesky", ...) or new("BunchKaufman", ...), etc, or rather by calls of the form chol(pm) or BunchKaufman(pm) where pm inherits from the "dpoMatrix" or "dsyMatrix" class or as a side-effect of other functions applied to "dpoMatrix" objects (see dpoMatrix).

Slots

A Cholesky decomposition extends class MatrixFactorization but is basically a triangular matrix extending the "dtrMatrix" class.

```
uplo: inherited from the "dtrMatrix" class.
diag: inherited from the "dtrMatrix" class.
x: inherited from the "dtrMatrix" class.
Dim: inherited from the "dtrMatrix" class.
Dimnames: inherited from the "dtrMatrix" class.
```

A Bunch-Kaufman decomposition also extends the "dtrMatrix" class and has a perm slot representing a permutation matrix. The packed versions extend the "dtpMatrix" class.

Extends

Class "MatrixFactorization" and "dtrMatrix", directly. Class "dgeMatrix", by class "dtrMatrix". Class "Matrix", by class "dtrMatrix".

Methods

Both these factorizations can *directly* be treated as (triangular) matrices, as they extend "dtrMatrix", see above. There are currently no further explicit methods defined with class "Cholesky" or "BunchKaufman" in the signature.

Note

- 1. Objects of class "Cholesky" typically stem from chol(D), applied to a *dense* matrix D. On the other hand, the *function* Cholesky(S) applies to a *sparse* matrix S, and results in objects inheriting from class CHMfactor.
- 2. For traditional matrices m, chol (m) is a traditional matrix as well, triangular, but simply an n× n numeric matrix. Hence, for compatibility, the "Cholesky" and "BunchKaufman" classes (and their "p*" packed versions) also extend triangular Matrix classes (such as "dtrMatrix"). Consequently, determinant(R) for R <- chol(A) returns the determinant of R, not of A. This is in contrast to class CHMfactor objects C, where determinant(C) gives the determinant of the original matrix A, for C <- Cholesky(A), see also the determinant method documentation on the class CHMfactor page.</p>

See Also

Classes dtrMatrix, dpoMatrix; function chol.

Function Cholesky resulting in class CHMfactor objects, *not* class "Cholesky" ones, see the section 'Note'.

26 colSums

Examples

colSums

Form Row and Column Sums and Means

Description

Form row and column sums and means for objects, for sparseMatrix the result may optionally be sparse (sparseVector), too. Row or column names are kept respectively as for **base** matrices and colSums methods, when the result is numeric vector.

Usage

```
colSums (x, na.rm = FALSE, dims = 1, ...)
rowSums (x, na.rm = FALSE, dims = 1, ...)
colMeans(x, na.rm = FALSE, dims = 1, ...)
rowMeans(x, na.rm = FALSE, dims = 1, ...)
## S4 method for signature 'CsparseMatrix'
colSums(x, na.rm = FALSE,
        dims = 1, sparseResult = FALSE)
## S4 method for signature 'CsparseMatrix'
rowSums(x, na.rm = FALSE,
        dims = 1, sparseResult = FALSE)
## S4 method for signature 'CsparseMatrix'
colMeans(x, na.rm = FALSE,
        dims = 1, sparseResult = FALSE)
## S4 method for signature 'CsparseMatrix'
rowMeans(x, na.rm = FALSE,
        dims = 1, sparseResult = FALSE)
```

Arguments

```
    x a Matrix, i.e., inheriting from Matrix.
    na.rm logical. Should missing values (including NaN) be omitted from the calculations?
    dims completely ignored by the Matrix methods.
    ... potentially further arguments, for method <-> generic compatibility.
    sparseResult logical indicating if the result should be sparse, i.e., inheriting from class sparseVector.
    Only applicable when x is inheriting from a sparseMatrix class.
```

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Value

returns a numeric vector if sparseResult is FALSE as per default. Otherwise, returns a sparseVector. dimnames(x) are only kept (as names(v)) when the resulting v is numeric, since sparseVectors do not have names.

See Also

colSums and the sparseVector classes.

Examples

```
(M <- bdiag(Diagonal(2), matrix(1:3, 3,4), diag(3:2))) # 7 x 8
colSums(M)
d \leftarrow Diagonal(10, c(0,0,10,0,2,rep(0,5)))
MM <- kronecker(d, M)
dim(MM) # 70 80
length(MM@x) # 160, but many are '0'; drop those:
MM <- drop@(MM)
length(MM@x) # 32
  cm <- colSums(MM)</pre>
(scm <- colSums(MM, sparseResult = TRUE))</pre>
stopifnot(is(scm, "sparseVector"),
          identical(cm, as.numeric(scm)))
rowSums (MM, sparseResult = TRUE) # 14 of 70 are not zero
colMeans(MM, sparseResult = TRUE) # 16 of 80 are not zero
## Since we have no 'NA's, these two are equivalent :
stopifnot(identical(rowMeans(MM, sparseResult = TRUE),
                     rowMeans(MM, sparseResult = TRUE, na.rm = TRUE)),
  rowMeans(Diagonal(16)) == 1/16,
  colSums(Diagonal(7)) == 1)
## dimnames(x) --> names( <value> ) :
dimnames(M) \leftarrow list(paste0("r", 1:7), paste0("V",1:8))
М
colSums(M)
rowMeans(M)
## Assertions :
stopifnot(all.equal(colSums(M),
    setNames(c(1,1,6,6,6,6,3,2), colnames(M))),
  all.equal(rowMeans(M), structure(c(1,1,4,8,12,3,2) / 8,
   .Names = paste0("r", 1:7)))
```

compMatrix-class

Class "compMatrix" of Composite (Factorizable) Matrices

Description

Virtual class of *composite* matrices; i.e., matrices that can be *factorized*, typically as a product of simpler matrices.

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Objects from the Class

A virtual Class: No objects may be created from it.

Slots

factors: Object of class "list" - a list of factorizations of the matrix. Note that this is typically empty, i.e., list(), initially and is *updated automagically* whenever a matrix factorization is computed.

Dim, Dimnames: inherited from the Matrix class, see there.

Extends

Class "Matrix", directly.

Methods

dimnames<- signature(x = "compMatrix", value = "list"): set the dimnames to a list of length 2, see dimnames<-. The factors slot is currently reset to empty, as the factorization dimnames would have to be adapted, too.

See Also

The matrix factorization classes "MatrixFactorization" and their generators, lu(), qr(), chol() and Cholesky(), BunchKaufman(), Schur().

condest

Compute Approximate CONDition number and 1-Norm of (Large) Matrices

Description

"Estimate", i.e. compute approximately the CONDition number of a (potentially large, often sparse) matrix A. It works by apply a fast *randomized* approximation of the 1-norm, norm(A, "1"), through onenormest(.).

Usage

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Arguments

A	a square matrix, optional for onenormest(), where instead of A, A.x and At.x can be specified, see there.
t	number of columns to use in the iterations.
normA	number; (an estimate of) the 1-norm of A, by default norm(A, "1"); may be replaced by an estimate.
silent	logical indicating if warning and (by default) convergence messages should be displayed.
quiet	logical indicating if convergence messages should be displayed.
A.x, At.x	when A is missing, these two must be given as functions which compute A $\%$ x, or t(A) $\%$ x, respectively.
n	== nrow(A), only needed when A is not specified.
iter.max	maximal number of iterations for the 1-norm estimator.
eps	the relative change that is deemed irrelevant.

Details

condest() calls lu(A), and subsequently onenormest(A.x = , At.x =) to compute an approximate norm of the *inverse* of A, A^{-1} , in a way which keeps using sparse matrices efficiently when A is sparse.

Note that onenormest() uses random vectors and hence *both* functions' results are random, i.e., depend on the random seed, see, e.g., set.seed().

Value

Both functions return a list; condest() with components,

est	a number >0 , the estimated (1-norm) condition number $\hat{\kappa}$; when $r:={\tt rcond}({\tt A})$, $1/\hat{\kappa}\approx r$.
V	the maximal Ax column, scaled to $norm(v) = 1$. Consequently, $norm(Av) =$
	norm(A)/est; when est is large, v is an approximate null vector.

The function onenormest() returns a list with components,

est	a number > 0 , the estimated norm(A, "1").
V	0-1 integer vector length n, with an 1 at the index j with maximal column A[, j] in A .
W	numeric vector, the largest Ax found.
iter	the number of iterations used

Author(s)

This is based on octave's condest() and onenormest() implementations with original author Jason Riedy, U Berkeley; translation to R and adaption by Martin Maechler.

30 CsparseMatrix-class

References

Nicholas J. Higham and Françoise Tisseur (2000). A Block Algorithm for Matrix 1-Norm Estimation, with an Application to 1-Norm Pseudospectra. *SIAM J. Matrix Anal. Appl.* **21**, 4, 1185–1201. http://dx.doi.org/10.1137/S0895479899356080

William W. Hager (1984). Condition Estimates. SIAM J. Sci. Stat. Comput. 5, 311-316.

See Also

norm, rcond.

Examples

CsparseMatrix-class Class "CsparseMatrix" of Sparse Matrices in Column-compressed Form

Description

The "CsparseMatrix" class is the virtual class of all sparse matrices coded in sorted compressed column-oriented form. Since it is a virtual class, no objects may be created from it. See showClass("CsparseMatrix") for its subclasses.

Slots

i: Object of class "integer" of length nnzero (number of non-zero elements). These are the *0-based* row numbers for each non-zero element in the matrix, i.e., i must be in 0: (nrow(.)-1).

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p: integer vector for providing pointers, one for each column, to the initial (zero-based) index of elements in the column. .@p is of length ncol(.) + 1, with p[1] == 0 and p[length(p)] == nnzero, such that in fact, diff(.@p) are the number of non-zero elements for each column.

In other words, m@p[1:ncol(m)] contains the indices of those elements in m@x that are the first elements in the respective column of m.

Dim, Dimnames: inherited from the superclass, see the sparseMatrix class.

Extends

Class "sparseMatrix", directly. Class "Matrix", by class "sparseMatrix".

Methods

matrix products %*%, crossprod() and tcrossprod(), several solve methods, and other matrix methods available:

```
signature(e1 = "CsparseMatrix", e2 = "numeric"): ...
AAithth signature(e1 = "numeric", e2 = "CsparseMatrix"): ...
Math signature(x = "CsparseMatrix"): ...
band signature(x = "CsparseMatrix"): ...
- signature(e1 = "CsparseMatrix", e2 = "numeric"): ...
- signature(e1 = "numeric", e2 = "CsparseMatrix"): ...
+ signature(e1 = "CsparseMatrix", e2 = "numeric"): ...
+ signature(e1 = "numeric", e2 = "CsparseMatrix"): ...
coerce signature(from = "CsparseMatrix", to = "TsparseMatrix"): ...
coerce signature(from = "CsparseMatrix", to = "denseMatrix"): ...
coerce signature(from = "CsparseMatrix", to = "matrix"): ...
coerce signature(from = "CsparseMatrix", to = "lsparseMatrix"): ...
coerce signature(from = "CsparseMatrix", to = "nsparseMatrix"): ...
coerce signature(from = "TsparseMatrix", to = "CsparseMatrix"): ...
coerce signature(from = "denseMatrix", to = "CsparseMatrix"): ...
diag signature(x = "CsparseMatrix"): ...
gamma signature(x = "CsparseMatrix"): ...
lgamma signature(x = "CsparseMatrix"): ...
log signature(x = "CsparseMatrix"): ...
t signature(x = "CsparseMatrix"): ...
tril signature(x = "CsparseMatrix"): ...
triu signature(x = "CsparseMatrix"): ...
```

32 ddenseMatrix-class

Note

All classes extending CsparseMatrix have a common validity (see validObject) check function. That function additionally checks the i slot for each column to contain increasing row numbers. In earlier versions of **Matrix** (<= 0.999375-16), validObject automatically re-sorted the entries when necessary, and hence new() calls with somewhat permuted i and x slots worked, as new(...) (with slot arguments) automatically checks the validity.

Now, you have to use sparseMatrix to achieve the same functionality or know how to use .validateCsparse() to do so.

See Also

colSums, kronecker, and other such methods with own help pages.

Further, the super class of CsparseMatrix, sparseMatrix, and, e.g., class dgCMatrix for the links to other classes.

Examples

```
getClass("CsparseMatrix")
## The common validity check function (based on C code):
getValidity(getClass("CsparseMatrix"))
```

ddenseMatrix-class

Virtual Class "ddenseMatrix" of Numeric Dense Matrices

Description

This is the virtual class of all dense numeric (i.e., double, hence "ddense") S4 matrices.

Its most important subclass is the dgeMatrix class.

Extends

Class "dMatrix" directly; class "Matrix", by the above.

Slots

the same slots at its subclass dgeMatrix, see there.

Methods

Most methods are implemented via as(*, "dgeMatrix") and are mainly used as "fallbacks" when the subclass doesn't need its own specialized method.

```
Use showMethods(class = "ddenseMatrix", where = "package:Matrix") for an overview.
```

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See Also

The virtual classes Matrix, dMatrix, and dsparseMatrix.

Examples

```
showClass("ddenseMatrix")
showMethods(class = "ddenseMatrix", where = "package:Matrix")
```

ddiMatrix-class

Class "ddiMatrix" of Diagonal Numeric Matrices

Description

The class "ddiMatrix" of numerical diagonal matrices.

Note that diagonal matrices now extend sparseMatrix, whereas they did extend dense matrices earlier.

Objects from the Class

Objects can be created by calls of the form new("ddiMatrix", ...) but typically rather via Diagonal.

Slots

x: numeric vector. For an $n \times n$ matrix, the x slot is of length n or 0, depending on the diag slot: diag: "character" string, either "U" or "N" where "U" denotes unit-diagonal, i.e., identity matrices.

Dim, Dimnames: matrix dimension and dimnames, see the Matrix class description.

Extends

Class "diagonalMatrix", directly. Class "dMatrix", directly. Class "sparseMatrix", indirectly, see showClass("ddiMatrix").

Methods

```
%*% signature(x = "ddiMatrix", y = "ddiMatrix"): ...
```

See Also

Class diagonal Matrix and function Diagonal.

34 denseMatrix-class

Examples

denseMatrix-class

Virtual Class "denseMatrix" of All Dense Matrices

Description

This is the virtual class of all dense (S4) matrices. It is the direct superclass of ddenseMatrix, ldenseMatrix

Extends

```
class "Matrix" directly.
```

Slots

exactly those of its superclass "Matrix".

Methods

```
Use showMethods(class = "denseMatrix", where = "package:Matrix") for an overview of methods.
```

Extraction ("[") methods, see [-methods.

See Also

```
colSums, kronecker, and other such methods with own help pages.
```

Its superclass Matrix, and main subclasses, ddenseMatrix and sparseMatrix.

```
showClass("denseMatrix")
```

dgCMatrix-class 35

dgCMatrix-class

Compressed, sparse, column-oriented numeric matrices

Description

The dgCMatrix class is a class of sparse numeric matrices in the compressed, sparse, column-oriented format. In this implementation the non-zero elements in the columns are sorted into increasing row order. dgCMatrix is the "standard" class for sparse numeric matrices in the **Matrix** package.

Objects from the Class

Objects can be created by calls of the form new("dgCMatrix", ...), more typically via as(*, "CsparseMatrix") or similar. Often however, more easily via Matrix(*, sparse = TRUE), or most efficiently via sparseMatrix().

Slots

```
x: Object of class "numeric" - the non-zero elements of the matrix.... all other slots are inherited from the superclass "CsparseMatrix".
```

Methods

```
Matrix products (e.g., crossprod-methods), and (among other)
coerce signature(from = "matrix", to = "dgCMatrix")
coerce signature(from = "dgCMatrix", to = "matrix")
coerce signature(from = "dgCMatrix", to = "dgTMatrix")
diag signature(x = "dgCMatrix"): returns the diagonal of x
dim signature(x = "dgCMatrix"): returns the dimensions of x
image signature(x = "dgCMatrix"): plots an image of x using the levelplot function
solve signature(a = "dgCMatrix", b = "..."): see solve-methods, notably the extra argument sparse.
lu signature(x = "dgCMatrix"): computes the LU decomposition of a square dgCMatrix object
```

See Also

```
Classes dsCMatrix, dtCMatrix, lu
```

```
(m <- Matrix(c(0,0,2:0), 3,5))
str(m)
m[,1]</pre>
```

36 dgeMatrix-class

dgeMatrix-class

Class "dgeMatrix" of Dense Numeric (S4 Class) Matrices

Description

A general numeric dense matrix in the S4 Matrix representation. dgeMatrix is the "standard" class for dense numeric matrices in the **Matrix** package.

Objects from the Class

Objects can be created by calls of the form new("dgeMatrix", ...) or, more commonly, by coercion from the Matrix class (see Matrix) or by Matrix(..).

Slots

x: Object of class "numeric" - the numeric values contained in the matrix, in column-major order.

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Dimnames: a list of length two - inherited from class Matrix.

factors: Object of class "list" - a list of factorizations of the matrix.

Methods

```
The are group methods (see, e.g., Arith)
Arith signature(e1 = "dgeMatrix", e2 = "dgeMatrix"): ...
Arith signature(e1 = "dgeMatrix", e2 = "numeric"): ...
Arith signature(e1 = "numeric", e2 = "dgeMatrix"): ...
Math signature(x = "dgeMatrix"): ...
Math2 signature(x = "dgeMatrix", digits = "numeric"): ...
matrix products %*%, crossprod() and tcrossprod(), several solve methods, and other matrix
methods available:
Schur signature(x = "dgeMatrix", vectors = "logical"): ...
Schur signature(x = "dgeMatrix", vectors = "missing"): ...
chol signature(x = "dgeMatrix"): see chol.
coerce signature(from = "dgeMatrix", to = "lgeMatrix"): ...
coerce signature(from = "dgeMatrix", to = "matrix"): ...
coerce signature(from = "matrix", to = "dgeMatrix"): ...
colMeans signature(x = "dgeMatrix"): columnwise means (averages)
colSums signature(x = "dgeMatrix"): columnwise sums
diag signature(x = "dgeMatrix"): ...
```

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```
dim signature(x = "dgeMatrix"): ...
dimnames signature(x = "dgeMatrix", only.values= "logical"): ...
eigen signature(x = "dgeMatrix", only.values= "missing"): ...
norm signature(x = "dgeMatrix", type = "character"): ...
norm signature(x = "dgeMatrix", type = "missing"): ...
rcond signature(x = "dgeMatrix", norm = "character") or norm = "missing": the reciprocal condition number, rcond().
rowMeans signature(x = "dgeMatrix"): rowwise means (averages)
rowSums signature(x = "dgeMatrix"): rowwise sums
t signature(x = "dgeMatrix"): matrix transpose
```

See Also

Classes Matrix, dtrMatrix, and dsyMatrix.

dgRMatrix-class

Sparse Compressed, Row-oriented Numeric Matrices

Description

The dgRMatrix class is a class of sparse numeric matrices in the compressed, sparse, row-oriented format. In this implementation the non-zero elements in the rows are sorted into increasing column order.

Note: The column-oriented sparse classes, e.g., dgCMatrix, are preferred and better supported in the **Matrix** package.

Objects from the Class

Objects can be created by calls of the form new("dgRMatrix", ...).

Slots

- j: Object of class "integer" of length nnzero (number of non-zero elements). These are the column numbers for each non-zero element in the matrix.
- p: Object of class "integer" of pointers, one for each row, to the initial (zero-based) index of elements in the row.
- x: Object of class "numeric" the non-zero elements of the matrix.

Dim: Object of class "integer" - the dimensions of the matrix.

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Methods

```
coerce signature(from = "matrix", to = "dgRMatrix")
coerce signature(from = "dgRMatrix", to = "matrix")
coerce signature(from = "dgRMatrix", to = "dgTMatrix")
diag signature(x = "dgRMatrix"): returns the diagonal of x
dim signature(x = "dgRMatrix"): returns the dimensions of x
image signature(x = "dgRMatrix"): plots an image of x using the levelplot function
```

See Also

the RsparseMatrix class, the virtual class of all sparse compressed **r**ow-oriented matrices, with its methods. The dgCMatrix class (**c**olumn compressed sparse) is really preferred.

dgTMatrix-class

Sparse matrices in triplet form

Description

The "dgTMatrix" class is the class of sparse matrices stored as (possibly redundant) triplets. The internal representation is not at all unique, contrary to the one for class dgCMatrix.

Objects from the Class

```
Objects can be created by calls of the form new("dgTMatrix", ...), but more typically via as(*, "dgTMatrix"), spMatrix(), or sparseMatrix(*, giveCsparse=FALSE).
```

Slots

- i: integer row indices of non-zero entries in 0-base, i.e., must be in 0: (nrow(.)-1).
- j: integer column indices of non-zero entries. Must be the same length as slot i and *0-based* as well, i.e., in 0: (ncol(.)-1).
- x: numeric vector the (non-zero) entry at position (i,j). Must be the same length as slot i. If an index pair occurs more than once, the corresponding values of slot x are added to form the element of the matrix.

Dim: Object of class "integer" of length 2 - the dimensions of the matrix.

Methods

```
+ signature(e1 = "dgTMatrix", e2 = "dgTMatrix")
coerce signature(from = "dgTMatrix", to = "dgCMatrix")
coerce signature(from = "dgTMatrix", to = "dgeMatrix")
```

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coerce signature(from = "dgTMatrix", to = "matrix"), and typically coercion methods for more specific signatures, we are not mentioning here.

Note that these are not guaranteed to continue to exist, but rather you should use calls like as(x,"CsparseMatrix"), as(x, "generalMatrix"), as(x, "dMatrix"), i.e. coercion to higher level virtual classes.

coerce signature(from = "matrix", to = "dgTMatrix"), (direct coercion from tradition
 matrix).

```
image signature(x = "dgTMatrix"): plots an image of x using the levelplot function
t signature(x = "dgTMatrix"): returns the transpose of x
```

Note

Triplet matrices are a convenient form in which to construct sparse matrices after which they can be coerced to dgCMatrix objects.

Note that both new(.) and spMatrix constructors for "dgTMatrix" (and other "TsparseMatrix" classes) implicitly add x_k 's that belong to identical (i_k, j_k) pairs.

However this means that a matrix typically can tbe stored in more than one possible "TsparseMatrix" representations. Use uniqTsparse() in order to ensure uniqueness of the internal representation of such a matrix.

See Also

Class dgCMatrix or the superclasses dsparseMatrix and TsparseMatrix; uniqTsparse.

```
m <- Matrix(0+1:28, nrow = 4)</pre>
m[-3,c(2,4:5,7)] \leftarrow m[3, 1:4] \leftarrow m[1:3, 6] \leftarrow 0
(mT <- as(m, "dgTMatrix"))</pre>
str(mT)
mT[1,]
mT[4, drop = FALSE]
stopifnot(identical(mT[lower.tri(mT)],
                     m [lower.tri(m) ]))
mT[lower.tri(mT,diag=TRUE)] <- 0</pre>
## Triplet representation with repeated (i,j) entries
## *adds* the corresponding x's:
T2 <- new("dgTMatrix",
          i = as.integer(c(1,1,0,3,3)),
           j = as.integer(c(2,2,4,0,0)), x=10*1:5, Dim=4:5)
str(T2) # contains (i,j,x) slots exactly as above, but
T2 ## has only three non-zero entries, as for repeated (i,j)'s,
   ## the corresponding x's are "implicitly" added
stopifnot(nnzero(T2) == 3)
```

40 Diagonal

Diagonal	Create Diagonal Matrix Object	

Description

Create a diagonal matrix object, i.e., an object inheriting from diagonal Matrix.

Usage

Arguments

n	integer specifying the dimension of the (square) matrix. If missing, $length(x)$ is used.
x	numeric or logical; if missing, a \textit{unit} diagonal $n \times n$ matrix is created.
uplo	for .symDiagonal, the resulting sparse symmetricMatrix will have slot uplo set from this argument, either "U" or "L". Only rarely will it make sense to change this from the default.
shape	string of 1 character, one of c("t", "s", "g"), to choose a triangular, symmetric or general result matrix.
unitri	optional logical indicating if a triangular result should be "unit-triangular", i.e., with diag = "U" slot, if possible. The default, missing, is the same as TRUE.
kind	string of 1 character, one of $c("d","l","n")$, to choose the storage mode of the result, from classes dsparseMatrix, lsparseMatrix, or nsparseMatrix, respectively.
cols	integer vector with values from $0: (n-1)$, denoting the <i>columns</i> to subselect conceptually, i.e., get the equivalent of Diagonal $(n,*)[$, cols + 1].

Value

Diagonal() returns an object of class ddiMatrix or ldiMatrix (with "superclass" diagonalMatrix).

.symDiagonal() returns an object of class dsCMatrix or lsCMatrix, i.e., a *sparse symmetric* matrix. This can be more efficient than Diagonal(n) when the result is combined with further symmetric (sparse) matrices, however *not* for matrix multiplications where Diagonal() is clearly preferred.

.sparseDiagonal(), the workhorse of .symDiagonal returns a CsparseMatrix (the resulting class depending on shape and kind) representation of Diagonal(n), or, when cols are specified, of Diagonal(n)[, cols+1].

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Author(s)

Martin Maechler

See Also

the generic function diag for extraction of the diagonal from a matrix works for all "Matrices".

bandSparse constructs a *banded* sparse matrix from its non-zero sub-/super - diagonals. band(A) returns a band matrix containing some sub-/super - diagonals of A.

Matrix for general matrix construction; further, class diagonal Matrix.

Examples

```
Diagonal(3)
Diagonal(x = 10^(3:1))
Diagonal(x = (1:4) >= 2)#-> "ldiMatrix"

## Use Diagonal() + kronecker() for "repeated-block" matrices:
M1 <- Matrix(0+0:5, 2,3)
(M <- kronecker(Diagonal(3), M1))

(S <- crossprod(Matrix(rbinom(60, size=1, prob=0.1), 10,6)))
(SI <- S + 10*.symDiagonal(6)) # sparse symmetric still stopifnot(is(SI, "dsCMatrix"))
(I4 <- .sparseDiagonal(4, shape="t"))# now (2012-10) unitriangular stopifnot(I4@diag == "U", all(I4 == diag(4)))</pre>
```

diagonalMatrix-class Class "diagonalMatrix" of Diagonal Matrices

Description

Class "diagonalMatrix" is the virtual class of all diagonal matrices.

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

```
diag: code"character" string, either "U" or "N", where "U" means 'unit-diagonal'.
Dim: matrix dimension, and
Dimnames: the dimnames, a list, see the Matrix class description. Typically list(NULL, NULL) for diagonal matrices.
```

Extends

```
Class "sparseMatrix", directly.
```

Methods

These are just a subset of the signature for which defined methods. Currently, there are (too) many explicit methods defined in order to ensure efficient methods for diagonal matrices.

```
coerce signature(from = "matrix", to = "diagonalMatrix"): ...
coerce signature(from = "Matrix", to = "diagonalMatrix"): ...
coerce signature(from = "diagonalMatrix", to = "generalMatrix"): ...
coerce signature(from = "diagonalMatrix", to = "triangularMatrix"): ...
coerce signature(from = "diagonalMatrix", to = "nMatrix"): ...
coerce signature(from = "diagonalMatrix", to = "matrix"): ...
coerce signature(from = "diagonalMatrix", to = "sparseVector"): ...
t signature(x = "diagonalMatrix"): ...
    and many more methods
solve signature(a = "diagonalMatrix", b, ...): is trivially implemented, of course; see
    also solve-methods.
which signature(x = "nMatrix"), semantically equivalent to base function which(x, arr.ind).
"Math" signature(x = "diagonalMatrix"): all these group methods return a "diagonalMatrix",
    apart from cumsum() etc which return a vector also for base matrix.
* signature(e1 = "ddiMatrix", e2="denseMatrix"): arithmetic and other operators from the
    Ops group have a few dozen explicit method definitions, in order to keep the results diagonal
    in many cases, including the following:
```

- / signature(e1 = "ddiMatrix", e2="denseMatrix"): the result is from class ddiMatrix which is typically very desirable. Note that when e2 contains off-diagonal zeros or NAs, we implicitly use 0/x=0, hence differing from traditional R arithmetic (where $0/0 \mapsto \text{NaN}$), in order to preserve sparsity.
- **summary** (object = "diagonalMatrix"): Returns an object of S3 class "diagSummary" which is the summary of the vector object@x plus a simple heading, and an appropriate print method.

See Also

Diagonal() as constructor of these matrices, and isDiagonal. ddiMatrix and ldiMatrix are "actual" classes extending "diagonalMatrix".

```
I5 <- Diagonal(5)
D5 <- Diagonal(x = 10*(1:5))
## trivial (but explicitly defined) methods:
stopifnot(identical(crossprod(I5), I5),
        identical(tcrossprod(I5, I5),
        identical(crossprod(I5, D5), D5),
        identical(tcrossprod(D5, I5), D5),
        identical(solve(D5), solve(D5, I5)),
        all.equal(D5, solve(solve(D5)), tolerance = 1e-12)</pre>
```

diagU2N 43

diagU2N

Transform Triangular Matrices from Unit Triangular to General Triangular and Back

Description

Transform a triangular matrix x, i.e., of class "triangularMatrix", from (internally!) unit triangular ("unitriangular") to "general" triangular (diagU2N(x)) or back (diagN2U(x)). Note that the latter, diagN2U(x), also sets the diagonal to one in cases where diag(x) was not all one.

.diagU2N(x) assumes but does *not* check that x is a triangularMatrix with diag slot "U", and should hence be used with care.

Usage

```
diagN2U(x, cl = getClassDef(class(x)), checkDense = FALSE)
diagU2N(x, cl = getClassDef(class(x)), checkDense = FALSE)
.diagU2N(x, cl, checkDense = FALSE)
```

Arguments

x a triangularMatrix, often sparse.

cl (optional, for speedup only:) class (definition) of x.

checkDense logical indicating if dense (see denseMatrix) matrices should be considered at all; i.e., when false, as per default, the result will be sparse even when x is dense.

Details

The concept of unit triangular matrices with a diag slot of "U" stems from LAPACK.

Value

a triangular matrix of the same class but with a different diag slot. For diagU2N (semantically) with identical entries as x, whereas in diagN2U(x), the off-diagonal entries are unchanged and the diagonal is set to all 1 even if it was not previously.

Note

Such internal storage details should rarely be of relevance to the user. Hence, these functions really are rather *internal* utilities.

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See Also

```
"triangularMatrix", "dtCMatrix".
```

Examples

dMatrix-class

(Virtual) Class "dMatrix" of "double" Matrices

Description

The dMatrix class is a virtual class contained by all actual classes of numeric matrices in the **Matrix** package. Similarly, all the actual classes of logical matrices inherit from the lMatrix class.

Slots

Common to all matrix object in the package:

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Dimnames: list of length two; each component containing NULL or a character vector length equal the corresponding Dim element.

Methods

```
There are (relatively simple) group methods (see, e.g., Arith)
```

```
Arith signature(e1 = "dMatrix", e2 = "dMatrix"): ...
Arith signature(e1 = "dMatrix", e2 = "numeric"): ...
Arith signature(e1 = "numeric", e2 = "dMatrix"): ...
Math signature(x = "dMatrix"): ...
Math2 signature(x = "dMatrix", digits = "numeric"): this group contains round() and signif().
```

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```
Compare signature(e1 = "numeric", e2 = "dMatrix"): ...
Compare signature(e1 = "dMatrix", e2 = "numeric"): ...
Compare signature(e1 = "dMatrix", e2 = "dMatrix"): ...
Summary signature(x = "dMatrix"): The "Summary" group contains the seven functions max(), min(), range(), prod(), sum(), any(), and all().
The following methods are also defined for all double matrices:
coerce signature(from = "dMatrix" to = "matrix"):
```

```
coerce signature(from = "dMatrix", to = "matrix"): ...
expm signature(x = "dMatrix"): computes the "Matrix Exponential", see expm.
zapsmall signature(x = "dMatrix"): ...
```

The following methods are defined for all logical matrices:

which signature(x = "lsparseMatrix") and many other subclasses of "lMatrix": as the base
function which(x, arr.ind) returns the indices of the TRUE entries in x; if arr.ind is true,
as a 2-column matrix of row and column indices.

See Also

The nonzero-pattern matrix class nMatrix, which can be used to store non-NA logical matrices even more compactly.

The numeric matrix classes dgeMatrix, dgCMatrix, and Matrix.

drop@(x, tol=1e-10) is sometimes preferable to (and more efficient than) zapsmall(x, digits=10).

Examples

```
showClass("dMatrix")

set.seed(101)
round(Matrix(rnorm(28), 4,7), 2)
M <- Matrix(rlnorm(56, sd=10), 4,14)
(M. <- zapsmall(M))
table(as.logical(M. == 0))</pre>
```

dpoMatrix-class

Positive Semi-definite Dense Numeric Matrices

Description

The "dpoMatrix" class is the class of positive-semidefinite symmetric matrices in nonpacked storage. The "dppMatrix" class is the same except in packed storage. Only the upper triangle or the lower triangle is required to be available.

The "corMatrix" class extends "dpoMatrix" with a slot sd.

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Objects from the Class

Objects can be created by calls of the form new("dpoMatrix", ...) or from crossprod applied to an "dgeMatrix" object.

Slots

- uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.
- x: Object of class "numeric". The numeric values that constitute the matrix, stored in column-major order.
- Dim: Object of class "integer". The dimensions of the matrix which must be a two-element vector of non-negative integers.
- Dimnames: inherited from class "Matrix"
- factors: Object of class "list". A named list of factorizations that have been computed for the matrix.
- sd: (for "corMatrix") a numeric vector of length n containing the (original) $\sqrt{var(.)}$ entries which allow reconstruction of a covariance matrix from the correlation matrix.

Extends

```
Class "dsyMatrix", directly.

Classes "dgeMatrix", "symmetricMatrix", and many more by class "dsyMatrix".
```

Methods

- determinant signature(x = "dpoMatrix"): Returns the determinant of x, via chol(x), see
 above.
- rcond signature(x = "dpoMatrix", norm = "character"): Returns (and stores) the reciprocal of the condition number of x. The norm can be "0" for the one-norm (the default) or "I"
 for the infinity-norm. For symmetric matrices the result does not depend on the norm.
- solve signature(a = "dpoMatrix", b = "...."), and
- solve signature(a = "dppMatrix", b = "....")work via the Cholesky composition, see also
 the Matrix solve-methods.
- Arith signature(e1 = "dpoMatrix", e2 = "numeric") (and quite a few other signatures): The result of ("elementwise" defined) arithmetic operations is typically *not* positive-definite anymore. The only exceptions, currently, are multiplications, divisions or additions with *positive* length(.) == 1 numbers (or logicals).

See Also

Classes dsyMatrix and dgeMatrix; further, Matrix, rcond, chol, solve, crossprod.

drop0 47

Examples

drop0

Drop "Explicit Zeroes" from a Sparse Matrix

Description

Returns a sparse matrix with no "explicit zeroes", i.e., all zero or FALSE entries are dropped from the explicitly indexed matrix entries.

Usage

```
drop0(x, tol = 0, is.Csparse = NA)
```

Arguments

X	a Matrix, typically sparse, i.e., inheriting from sparseMatrix.
tol	non-negative number to be used as tolerance for checking if an entry $x_{i,j}$ should be considered to be zero.
is.Csparse	logical indicating prior knowledge about the "Csparseness" of x. This exists for possible speedup reasons only.

Value

a Matrix like x but with no explicit zeros, i.e., !any(x@x == 0), always inheriting from CsparseMatrix.

Note

When a sparse matrix is the result of matrix multiplications, you may want to consider combining drop0() with zapsmall(), see the example.

See Also

```
spMatrix, class sparseMatrix; nnzero
```

48 dsCMatrix-class

Examples

dsCMatrix-class

Numeric Symmetric Sparse (column compressed) Matrices

Description

The dsCMatrix class is a class of symmetric, sparse numeric matrices in the compressed, **c**olumn-oriented format. In this implementation the non-zero elements in the columns are sorted into increasing row order.

The dsTMatrix class is the class of symmetric, sparse numeric matrices in triplet format.

Objects from the Class

```
Objects can be created by calls of the form new("dsCMatrix", ...) or new("dsTMatrix", ...), or automatically via e.g., as(*, "symmetricMatrix"), or (for dsCMatrix) also from Matrix(.).

Creation "from scratch" most efficiently happens via sparseMatrix(*, symmetric=TRUE).
```

Slots

uplo: A character object indicating if the upper triangle ("U") or the lower triangle ("L") is stored.

- i: Object of class "integer" of length nnZ (*half* number of non-zero elements). These are the row numbers for each non-zero element in the lower triangle of the matrix.
- p: (only in class "dsCMatrix":) an integer vector for providing pointers, one for each column, see the detailed description in CsparseMatrix.
- j: (only in class "dsTMatrix":) Object of class "integer" of length nnZ (as i). These are the column numbers for each non-zero element in the lower triangle of the matrix.
- x: Object of class "numeric" of length nnZ the non-zero elements of the matrix (to be duplicated for full matrix).

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factors: Object of class "list" - a list of factorizations of the matrix.

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Extends

Both classes extend classes and symmetricMatrix dsparseMatrix directly; dsCMatrix further directly extends CsparseMatrix, where dsTMatrix does TsparseMatrix.

Methods

```
solve signature(a = "dsCMatrix", b = "...."): x < - solve(a,b) solves Ax = b for x; see solve-methods.
```

chol signature(x = "dsCMatrix", pivot = "logical"): Returns (and stores) the Cholesky
decomposition of x, see chol.

Cholesky signature(A = "dsCMatrix",...): Computes more flexibly Cholesky decompositions, see Cholesky.

determinant signature(x = "dsCMatrix", logarithm = "missing"): Evaluate the determinant of x on the logarithm scale. This creates and stores the Cholesky factorization.

determinant signature(x = "dsCMatrix", logarithm = "logical"): Evaluate the determinant of x on the logarithm scale or not, according to the logarithm argument. This creates and stores the Cholesky factorization.

- t signature(x = "dsCMatrix"): Transpose. As for all symmetric matrices, a matrix for which the upper triangle is stored produces a matrix for which the lower triangle is stored and vice versa, i.e., the uplo slot is swapped, and the row and column indices are interchanged.
- t signature(x = "dsTMatrix"): Transpose. The uplo slot is swapped from "U" to "L" or vice versa, as for a "dsCMatrix", see above.

```
coerce signature(from = "dsCMatrix", to = "dgTMatrix")
coerce signature(from = "dsCMatrix", to = "dgeMatrix")
coerce signature(from = "dsCMatrix", to = "matrix")
coerce signature(from = "dsTMatrix", to = "dgeMatrix")
coerce signature(from = "dsTMatrix", to = "dsCMatrix")
coerce signature(from = "dsTMatrix", to = "dsyMatrix")
coerce signature(from = "dsTMatrix", to = "matrix")
```

See Also

Classes dgCMatrix, dgTMatrix, dgeMatrix and those mentioned above.

```
mm <- Matrix(toeplitz(c(10, 0, 1, 0, 3)), sparse = TRUE) mm # automatically dsCMatrix str(mm)
```

50 dsparseMatrix-class

```
## how would we go from a manually constructed Tsparse* :
mT <- as(mm, "dgTMatrix")

## Either
(symM <- as(mT, "symmetricMatrix"))# dsT
(symC <- as(symM, "CsparseMatrix"))# dsC

## or
sC <- Matrix(mT, sparse=TRUE, forceCheck=TRUE)

sym2 <- as(symC, "TsparseMatrix")

## --> the same as 'symM', a "dsTMatrix"
```

dsparseMatrix-class

Virtual Class "dsparseMatrix" of Numeric Sparse Matrices

Description

The Class "dsparseMatrix" is the virtual (super) class of all numeric sparse matrices.

Slots

```
Dim: the matrix dimension, see class "Matrix".Dimnames: see the "Matrix" class.x: a numeric vector containing the (non-zero) matrix entries.
```

Extends

```
Class "dMatrix" and "sparseMatrix", directly. Class "Matrix", by the above classes.
```

See Also

the documentation of the (non virtual) sub classes, see showClass("dsparseMatrix"); in particular, dgTMatrix, dgCMatrix, and dgRMatrix.

```
showClass("dsparseMatrix")
```

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dsRMatrix-class

Symmetric Sparse Compressed Row Matrices

Description

The dsRMatrix class is a class of symmetric, sparse matrices in the compressed, row-oriented format. In this implementation the non-zero elements in the rows are sorted into increasing column order.

Objects from the Class

These "...RMatrix" classes are currently still mostly unimplemented!

Objects can be created by calls of the form new("dsRMatrix", ...).

Slots

- uplo: A character object indicating if the upper triangle ("U") or the lower triangle ("L") is stored. At present only the lower triangle form is allowed.
- j: Object of class "integer" of length nnzero (number of non-zero elements). These are the row numbers for each non-zero element in the matrix.
- p: Object of class "integer" of pointers, one for each row, to the initial (zero-based) index of elements in the row.

factors: Object of class "list" - a list of factorizations of the matrix.

x: Object of class "numeric" - the non-zero elements of the matrix.

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Dimnames: List of length two, see Matrix.

Extends

Classes RsparseMatrix, dsparseMatrix and symmetricMatrix, directly.

Class "dMatrix", by class "dsparseMatrix", class "sparseMatrix", by class "dsparseMatrix" or "RsparseMatrix"; class "compMatrix" by class "symmetricMatrix" and of course, class "Matrix".

Methods

forceSymmetric signature(x = "dsRMatrix", uplo = "character"): if uplo == x@uplo,
 this trivially returns x; otherwise t(x).

```
coerce signature(from = "dsCMatrix", to = "dsRMatrix")
```

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See Also

the classes dgCMatrix, dgTMatrix, and dgeMatrix.

Examples

dsyMatrix-class

Symmetric Dense Numeric Matrices

Description

The "dsyMatrix" class is the class of symmetric, dense matrices in non-packed storage and "dspMatrix" is the class of symmetric dense matrices in packed storage. Only the upper triangle or the lower triangle is stored.

Objects from the Class

Objects can be created by calls of the form new("dsyMatrix", ...).

Slots

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.

x: Object of class "numeric". The numeric values that constitute the matrix, stored in column-major order.

Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix.

factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

Extends

```
"dsyMatrix" extends class "dgeMatrix", directly, whereas "dspMatrix" extends class "ddenseMatrix", directly.
```

Both extend class "symmetricMatrix", directly, and class "Matrix" and others, *in*directly, use showClass("dsyMatrix"), e.g., for details.

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Methods

```
coerce signature(from = "ddenseMatrix", to = "dgeMatrix")
coerce signature(from = "dspMatrix", to = "matrix")
coerce signature(from = "dsyMatrix", to = "matrix")
coerce signature(from = "dsyMatrix", to = "dspMatrix")
coerce signature(from = "dspMatrix", to = "dsyMatrix")
norm signature(x = "dspMatrix", type = "character"), or x = "dsyMatrix" or type = "missing":
        Computes the matrix norm of the desired type, see, norm.
rcond signature(x = "dspMatrix", type = "character"), or x = "dsyMatrix" or type = "missing":
        Computes the reciprocal condition number, rcond().
solve signature(a = "dspMatrix", b = "...."); and
solve signature(a = "dsyMatrix", b = "...."): x <- solve(a,b) solves Ax = b for x; see
        solve-methods.
t signature(x = "dsyMatrix"): Transpose; swaps from upper triangular to lower triangular
        storage, i.e., the uplo slot from "U" to "L" or vice versa, the same as for all symmetric matrices.</pre>
```

See Also

Classes dgeMatrix and Matrix; solve, norm, rcond, t

Examples

```
## Only upper triangular part matters (when uplo == "U" as per default)
(sy2 <- new("dsyMatrix", Dim = as.integer(c(2,2)), x = c(14, NA,32,77)))
str(t(sy2)) # uplo = "L", and the lower tri. (i.e. NA is replaced).

chol(sy2) #-> "Cholesky" matrix
(sp2 <- pack(sy2)) # a "dspMatrix"

## Coercing to dpoMatrix gives invalid object:
sy3 <- new("dsyMatrix", Dim = as.integer(c(2,2)), x = c(14, -1, 2, -7))
try(as(sy3, "dpoMatrix")) # -> error: not positive definite
```

dtCMatrix-class

Triangular, (compressed) sparse column matrices

Description

The "dtCMatrix" class is a class of triangular, sparse matrices in the compressed, column-oriented format. In this implementation the non-zero elements in the columns are sorted into increasing row order.

The "dtTMatrix" class is a class of triangular, sparse matrices in triplet format.

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Objects from the Class

Objects can be created by calls of the form new("dtCMatrix", ...) or calls of the form new("dtTMatrix", ...), but more typically automatically via Matrix() or coercion such as as(x, "triangularMatrix"), or as(x, "dtCMatrix").

Slots

- uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.
- diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N"; see triangularMatrix.
- p: (only present in "dtCMatrix":) an integer vector for providing pointers, one for each column, see the detailed description in CsparseMatrix.
- i: Object of class "integer" of length nnzero (number of non-zero elements). These are the row numbers for each non-zero element in the matrix.
- j: Object of class "integer" of length nnzero (number of non-zero elements). These are the column numbers for each non-zero element in the matrix. (Only present in the dtTMatrix class.)
- x: Object of class "numeric" the non-zero elements of the matrix.
- Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), inherited from the Matrix, see there.

Extends

Class "dgCMatrix", directly. Class "triangularMatrix", directly. Class "dMatrix", "sparseMatrix", and more by class "dgCMatrix" etc, see the examples.

Methods

```
coerce signature(from = "dtCMatrix", to = "dgTMatrix")
coerce signature(from = "dtCMatrix", to = "dgeMatrix")
coerce signature(from = "dtTMatrix", to = "dgeMatrix")
coerce signature(from = "dtTMatrix", to = "dtrMatrix")
coerce signature(from = "dtTMatrix", to = "matrix")
solve signature(a = "dtCMatrix", b = "...."): sparse triangular solve (aka "backsolve" or "forwardsolve"), see solve-methods.

t signature(x = "dtCMatrix"): returns the transpose of x
t signature(x = "dtTMatrix"): returns the transpose of x
```

See Also

Classes dgCMatrix, dgTMatrix, dgeMatrix, and dtrMatrix.

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Examples

```
showClass("dtCMatrix")
showClass("dtTMatrix")
t1 <- new("dtTMatrix", x= c(3,7), i= 0:1, j=3:2, Dim= as.integer(c(4,4)))
## from 0-diagonal to unit-diagonal {low-level step}:
tu <- t1 ; tu@diag <- "U"
(cu <- as(tu, "dtCMatrix"))</pre>
str(cu)# only two entries in @i and @x
stopifnot(cu@i == 1:0,
          all(2 * symmpart(cu) == Diagonal(4) + forceSymmetric(cu)))
t1[1,2:3] <- -1:-2
diag(t1) \leftarrow 10*c(1:2,3:2)
t1 # still triangular
(it1 <- solve(t1))
t1. <- solve(it1)
all(abs(t1 - t1.) < 10 * .Machine$double.eps)
## 2nd example
U5 <- new("dtCMatrix", i= c(1L, 0:3), p=c(0L,0L,0:2, 5L), Dim = c(5L, 5L),
          x = rep(1, 5), diag = "U")
(iu <- solve(U5)) # contains one '0'
validObject(iu2 <- solve(U5, Diagonal(5)))# failed in earlier versions</pre>
I5 <- iu %*% U5 # should equal the identity matrix
i5 <- iu2 %*% U5
m53 <- matrix(1:15, 5,3, dimnames=list(NULL,letters[1:3]))</pre>
asDiag <- function(M) as(drop0(M), "diagonalMatrix")</pre>
stopifnot(
   all.equal(Diagonal(5), asDiag(I5), tolerance=1e-14) ,
   all.equal(Diagonal(5), asDiag(i5), tolerance=1e-14)
   identical(list(NULL, dimnames(m53)[[2]]), dimnames(solve(U5, m53)))
)
```

dtpMatrix-class

Packed Triangular Dense Matrices - "dtpMatrix"

Description

The "dtpMatrix" class is the class of triangular, dense, numeric matrices in packed storage. The "dtrMatrix" class is the same except in nonpacked storage.

Objects from the Class

Objects can be created by calls of the form new("dtpMatrix", ...) or by coercion from other classes of matrices.

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Slots

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.

diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N"; see triangularMatrix.

x: Object of class "numeric". The numeric values that constitute the matrix, stored in column-major order. For a packed square matrix of dimension $d \times d$, length(x) is of length d(d+1)/2 (also when diag == "U"!).

Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), inherited from the Matrix, see there.

Extends

Class "ddenseMatrix", directly. Class "triangularMatrix", directly. Class "dMatrix" and more by class "ddenseMatrix" etc, see the examples.

Methods

```
%*% signature(x = "dtpMatrix", y = "dgeMatrix"): Matrix multiplication; ditto for
    several other signature combinations, see showMethods("%*%", class = "dtpMatrix").

coerce signature(from = "dtpMatrix", to = "dtrMatrix")

coerce signature(from = "dtpMatrix", to = "matrix")

determinant signature(x = "dtpMatrix", logarithm = "logical"): the determinant(x)
    trivially is prod(diag(x)), but computed on log scale to prevent over- and underflow.

diag signature(x = "dtpMatrix"): ...

norm signature(x = "dtpMatrix", type = "character"): ...

rcond signature(x = "dtpMatrix", norm = "character"): ...

solve signature(a = "dtpMatrix", b = "..."): efficiently using internal backsolve or for-
    wardsolve, see solve-methods.

t signature(x = "dtpMatrix"): t(x) remains a "dtpMatrix", lower triangular if x is upper
    triangular, and vice versa.
```

See Also

Class dtrMatrix

```
showClass("dtrMatrix")

example("dtrMatrix-class", echo=FALSE)
(p1 <- as(T2, "dtpMatrix"))
str(p1)
(pp <- as(T, "dtpMatrix"))
ip1 <- solve(p1)
stopifnot(length(p1@x) == 3, length(pp@x) == 3,</pre>
```

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```
p1 @ uplo == T2 @ uplo, pp @ uplo == T @ uplo,
identical(t(pp), p1), identical(t(p1), pp),
all((l.d <- p1 - T2) == 0), is(l.d, "dtpMatrix"),
all((u.d <- pp - T ) == 0), is(u.d, "dtpMatrix"),
l.d@uplo == T2@uplo, u.d@uplo == T@uplo,
identical(t(ip1), solve(pp)), is(ip1, "dtpMatrix"),
all.equal(as(solve(p1,p1), "diagonalMatrix"), Diagonal(2)))</pre>
```

dtRMatrix-class

Triangular Sparse Compressed Row Matrices

Description

The dtRMatrix class is a class of triangular, sparse matrices in the compressed, row-oriented format. In this implementation the non-zero elements in the rows are sorted into increasing columnd order.

Objects from the Class

This class is currently still mostly unimplemented!

Objects can be created by calls of the form new("dtRMatrix", ...).

Slots

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular. At present only the lower triangle form is allowed.

diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N"; see triangularMatrix.

- j: Object of class "integer" of length nnzero(.) (number of non-zero elements). These are the row numbers for each non-zero element in the matrix.
- p: Object of class "integer" of pointers, one for each row, to the initial (zero-based) index of elements in the row. (Only present in the dsRMatrix class.)
- x: Object of class "numeric" the non-zero elements of the matrix.

Dim: The dimension (a length-2 "integer")

Dimnames: corresponding names (or NULL), inherited from the Matrix, see there.

Extends

Class "dgRMatrix", directly. Class "dsparseMatrix", by class "dgRMatrix". Class "dMatrix", by class "dgRMatrix". Class "sparseMatrix", by class "dgRMatrix". Class "Matrix", by class "dgRMatrix".

Methods

No methods currently with class "dsRMatrix" in the signature.

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See Also

Classes dgCMatrix, dgTMatrix, dgeMatrix

Examples

dtrMatrix-class

Triangular, dense, numeric matrices

Description

The "dtrMatrix" class is the class of triangular, dense, numeric matrices in nonpacked storage. The "dtpMatrix" class is the same except in packed storage.

Objects from the Class

Objects can be created by calls of the form new("dtrMatrix", ...).

Slots

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.

diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N"; see triangularMatrix.

x: Object of class "numeric". The numeric values that constitute the matrix, stored in column-major order.

Dim: Object of class "integer". The dimensions of the matrix which must be a two-element vector of non-negative integers.

Extends

Class "ddenseMatrix", directly. Class "triangularMatrix", directly. Class "Matrix" and others, by class "ddenseMatrix".

Methods

Among others (such as matrix products, e.g. ?crossprod-methods),

```
coerce signature(from = "dgeMatrix", to = "dtrMatrix")
coerce signature(from = "dtrMatrix", to = "matrix")
coerce signature(from = "dtrMatrix", to = "ltrMatrix")
```

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```
coerce signature(from = "dtrMatrix", to = "matrix")
coerce signature(from = "matrix", to = "dtrMatrix")
norm signature(x = "dtrMatrix", type = "character")
rcond signature(x = "dtrMatrix", norm = "character")
solve signature(a = "dtrMatrix", b = "....")efficientely use a "forwardsolve" or backsolve for a lower or upper triangular matrix, respectively, see also solve-methods.
+, -, *, ..., ==, >=, ... all the Ops group methods are available. When applied to two triangular matrices, these return a triangular matrix when easily possible.
```

See Also

Classes ddenseMatrix, dtpMatrix, triangularMatrix

Examples

```
(m <- rbind(2:3, 0:-1))
(M <- as(m, "dgeMatrix"))

(T <- as(M, "dtrMatrix")) ## upper triangular is default
(T2 <- as(t(M), "dtrMatrix"))
stopifnot(T@uplo == "U", T2@uplo == "L", identical(T2, t(T)))</pre>
```

expand

Expand a Decomposition into Factors

Description

Expands decompositions stored in compact form into factors.

Usage

```
expand(x, ...)
```

Arguments

x a matrix decomposition.

... further arguments passed to or from other methods.

Details

This is a generic function with special methods for different types of decompositions, see showMethods (expand) to list them all.

Value

The expanded decomposition, typically a list of matrix factors.

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Note

Factors for decompositions such as 1u and qr can be stored in a compact form. The function expand allows all factors to be fully expanded.

See Also

The LU lu, and the Cholesky decompositions which have expand methods; facmul.

Examples

```
(x <- Matrix(round(rnorm(9),2), 3, 3))
(ex <- expand(lux <- lu(x)))</pre>
```

expm

Matrix Exponential

Description

Compute the exponential of a matrix.

Usage

```
expm(x)
```

Arguments

Х

a matrix, typically inheriting from the dMatrix class.

Details

The exponential of a matrix is defined as the infinite Taylor series $expm(A) = I + A + A^2/2! + A^3/3! + ...$ (although this is definitely not the way to compute it). The method for the dgeMatrix class uses Ward's diagonal Pade' approximation with three step preconditioning.

Value

The matrix exponential of x.

Note

The **expm** package contains newer (partly faster and more accurate) algorithms for expm() and includes logm and sqrtm.

Author(s)

This is a translation of the implementation of the corresponding Octave function contributed to the Octave project by A. Scottedward Hodel <A.S.Hodel@Eng.Auburn.EDU>. A bug in there has been fixed by Martin Maechler.

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References

```
http://en.wikipedia.org/wiki/Matrix_exponential
```

Cleve Moler and Charles Van Loan (2003) Nineteen dubious ways to compute the exponential of a matrix, twenty-five years later. *SIAM Review* **45**, 1, 3–49.

Eric W. Weisstein et al. (1999) *Matrix Exponential*. From MathWorld, http://mathworld.wolfram.com/MatrixExponential.html

See Also

Schur; additionally, expm, logm, etc in package expm.

Examples

```
(m1 <- Matrix(c(1,0,1,1), nc = 2))
(e1 <- expm(m1)) ; e <- exp(1)
stopifnot(all.equal(e1@x, c(e,0,e,e), tolerance = 1e-15))
(m2 <- Matrix(c(-49, -64, 24, 31), nc = 2))
(e2 <- expm(m2))
(m3 <- Matrix(cbind(0,rbind(6*diag(3),0))))# sparse!
(e3 <- expm(m3)) # upper triangular</pre>
```

externalFormats

Read and write external matrix formats

Description

Read matrices stored in the Harwell-Boeing or MatrixMarket formats or write sparseMatrix objects to one of these formats.

Usage

```
readHB(file)
readMM(file)
writeMM(obj, file, ...)
```

Arguments

obj a real sparse matrix

file for writeMM - the name of the file to be written. For readHB and readMM the name of the file to read, as a character scalar. The names of files storing matrices in the Harwell-Boeing format usually end in ".rua" or ".rsa". Those storing

matrices in the MatrixMarket format usually end in ".mtx".

Alternatively, readHB and readMM accept connection objects.

... optional additional arguments. Currently none are used in any methods.

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Value

The readHB and readMM functions return an object that inherits from the "Matrix" class. Methods for the writeMM generic functions usually return NULL and, as a side effect, the matrix obj is written to file in the MatrixMarket format (writeMM).

Note

The Harwell-Boeing format is older and less flexible than the MatrixMarket format. The function writeHB was deprecated and has now been removed. Please use writeMM instead.

A very simple way to export small sparse matrices S, is to use summary(S) which returns a data. frame with columns i, j, and possibly x, see summary in sparseMatrix-class, and an example below.

References

```
http://math.nist.gov/MatrixMarket
http://www.cise.ufl.edu/research/sparse/matrices
```

```
str(pores <- readMM(system.file("external/pores_1.mtx",</pre>
                                 package = "Matrix")))
str(utm <- readHB(system.file("external/utm300.rua",</pre>
                                package = "Matrix")))
str(lundA <- readMM(system.file("external/lund_a.mtx",</pre>
                                 package = "Matrix")))
str(lundA <- readHB(system.file("external/lund_a.rsa",</pre>
                                 package = "Matrix")))
## Not run:
## NOTE: The following examples take quite some time
## ---- even on a fast internet connection:
if(FALSE) # the URL has been corrected, but we need an un-tar step!
str(sm <-
readHB(gzcon(url("http://www.cise.ufl.edu/research/sparse/RB/Boeing/msc00726.tar.gz"))))
str(jgl009 <-
readMM(gzcon(url("ftp://math.nist.gov/pub/MatrixMarket2/Harwell-Boeing/counterx/jg1009.mtx.gz"))))
## End(Not run)
data(KNex)
writeMM(KNex$mm, "mmMM.mtx")
## very simple export - in triplet format - to text file:
data(CAex)
s.CA <- summary(CAex)</pre>
s.CA # shows (i, j, x) [columns of a data frame]
message("writing to ", outf <- tempfile())</pre>
write.table(s.CA, file = outf, row.names=FALSE)
## and read it back -- showing off sparseMatrix():
str(dd <- read.table(outf, header=TRUE))</pre>
## has columns (i, j, x) \rightarrow we can use via do.call() as arguments to sparseMatrix():
mm <- do.call(sparseMatrix, dd)</pre>
```

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```
stopifnot(all.equal(mm, CAex, tolerance=1e-15))
```

facmul	Multiplication by Decomposition Factors

Description

Performs multiplication by factors for certain decompositions (and allows explicit formation of those factors).

Usage

```
facmul(x, factor, y, transpose, left, ...)
```

Arguments

X	a matrix decomposition. No missing values or IEEE special values are allowed.
factor	an indicator for selecting a particular factor for multiplication.
у	a matrix or vector to be multiplied by the factor or its transpose. No missing values or IEEE special values are allowed.
transpose	a logical value. When FALSE (the default) the factor is applied. When TRUE the transpose of the factor is applied.
left	a logical value. When TRUE (the default) the factor is applied from the left. When FALSE the factor is applied from the right.
	the method for "qr.Matrix" has additional arguments.

Value

the product of the selected factor (or its transpose) and y

NOTE

Factors for decompositions such as 1u and qr can be stored in a compact form. The function facmul allows multiplication without explicit formation of the factors, saving both storage and operations.

References

Golub, G., and Van Loan, C. F. (1989). *Matrix Computations*, 2nd edition, Johns Hopkins, Baltimore.

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Examples

```
library(Matrix)
x <- Matrix(rnorm(9), 3, 3)
## Not run:
qrx <- qr(x)  # QR factorization of x
y <- rnorm(3)
facmul( qr(x), factor = "Q", y)  # form Q y
## End(Not run)</pre>
```

forceSymmetric

Force a Matrix to 'symmetricMatrix' Without Symmetry Checks

Description

Force a square matrix x to a symmetricMatrix, **without** a symmetry check as it would be applied for as(x, "symmetricMatrix").

Usage

```
forceSymmetric(x, uplo)
```

Arguments

x any square matrix (of numbers), either ""traditional"" (matrix) or inheriting from Matrix.

uplo optional string, "U" or "L" indicating which "triangle" half of x should determine the result. The default is "U" unless x already has a uplo slot (i.e., when it is symmetricMatrix, or triangularMatrix), where the default will be x@uplo.

Value

a square matrix inheriting from class symmetricMatrix.

See Also

symmpart for the symmetric part of a matrix, or the coercions as(x, <symmetricMatrix class>).

```
## Hilbert matrix
i <- 1:6
h6 <- 1/outer(i - 1L, i, "+")
sd <- sqrt(diag(h6))
hh <- t(h6/sd)/sd # theoretically symmetric
isSymmetric(hh, tol=0) # FALSE; hence
try( as(hh, "symmetricMatrix") ) # fails, but this works fine:
H6 <- forceSymmetric(hh)</pre>
```

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```
## result can be pretty surprising:
(M <- Matrix(1:36, 6))
forceSymmetric(M) # symmetric, hence very different in lower triangle
(tm <- tril(M))
forceSymmetric(tm)</pre>
```

formatSparseM

Formatting Sparse Numeric Matrices Utilities

Description

Utilities for formatting sparse numeric matrices in a flexible way. These functions are used by the format and print methods for sparse matrices and can be applied as well to standard R matrices. Note that *all* arguments but the first are optional.

formatSparseM() is the main "workhorse" of formatSpMatrix, the format method for sparse matrices.

.formatSparseSimple() is a simple helper function, also dealing with (short/empty) column names construction.

Usage

Arguments

X	an R object inheriting from class sparseMatrix.
zero.print	character which should be used for <i>structural</i> zeroes. The default "." may occasionally be replaced by " " (blank); using "0" would look almost like print()ing of non-sparse matrices.
align	a string specifying how the {\tt zero.print} codes should be aligned, see {\tt formatSpMatrix}.
m	(optional) a (standard R) matrix version of x.
asLogical	should the matrix be formatted as a logical matrix (or rather as a numeric one); mostly for formatSparseM().
uniDiag	logical indicating if the diagonal entries of a sparse unit triangular or unit- diagonal matrix should be formatted as "I" instead of "1" (to emphasize that the 1's are "structural").
digits	significant digits to use for printing, see print.default.

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```
cx (optional) character matrix; a formatted version of x, still with strings such as "0.00" for the zeros.

iN0 (optional) integer vector, specifying the location of the non-zeroes of x.

col.names, note.dropping.colnames
see formatSpMatrix.

dn dimnames to be used; a list (of length two) with row and column names (or NULL).
```

Value

a character matrix like cx, where the zeros have been replaced with (padded versions of) zero.print. As this is a *dense* matrix, do not use these functions for really large (really) sparse matrices!

Author(s)

Martin Maechler

See Also

formatSpMatrix which calls formatSparseM() and is the format method for sparse matrices. printSpMatrix which is used by the (typically implicitly called) show and print methods for sparse matrices.

Examples

generalMatrix-class

Class "generalMatrix" of General Matrices

Description

Virtual class of "general" matrices; i.e., matrices that do not have a known property such as symmetric, triangular, or diagonal.

Objects from the Class

A virtual Class: No objects may be created from it.

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Slots

```
factors ,
Dim ,
Dimnames: all slots inherited from compMatrix; see its description.
```

Extends

```
Class "compMatrix", directly. Class "Matrix", by class "compMatrix".
```

See Also

Classes compMatrix, and the non-general virtual classes: symmetricMatrix, triangularMatrix, diagonalMatrix.

```
graph-sparseMatrix Conversions "graph" <-> (sparse) Matrix
```

Description

The **Matrix** package has supported conversion from and to "graph" objects from (Bioconductor) package **graph** since summer 2005, via the usual as(., "<class>") coercion,

```
as(from, Class)
```

Since 2013, this functionality is further exposed as the graph2T() and T2graph() functions (with further arguments than just from), which convert graphs to and from the triplet form of sparse matrices (of class "TsparseMatrix").

Usage

```
graph2T(from, use.weights = )
T2graph(from, need.uniq = is_not_uniqT(from), edgemode = NULL)
```

Arguments

from	for graph2T(), an R object of class "graph"; for T2graph(), a sparse matrix inheriting from "TsparseMatrix".
use.weights	logical indicating if weights should be used, i.e., equivalently the result will be numeric, i.e. of class dgTMatrix; otherwise the result will be ngTMatrix or nsTMatrix, the latter if the graph is undirected. The default looks if there are weights in the graph, and if any differ from 1, weights are used.
need.uniq	a logical indicating if from may need to be internally "uniqified"; do not set this and hence rather use the default, unless you know what you are doing!
edgemode	one of NULL, "directed", or "undirected". The default NULL looks if the matrix is symmetric and assumes "undirected" in that case.

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Value

```
For graph2T(), a sparse matrix inheriting from "TsparseMatrix". For T2graph() an R object of class "graph".
```

See Also

Note that the CRAN package **igraph** also provides conversions from and to sparse matrices (of package **Matrix**) via its graph.adjacency() and get.adjacency().

Examples

```
if(isTRUE(try(require(graph)))) { ## super careful .. for "checking reasons"
 n4 <- LETTERS[1:4]; dns <- list(n4,n4)</pre>
 show(a1 <- sparseMatrix(i= c(1:4), j=c(2:4,1), x = 2,
                                                                   dimnames=dns))
 show(g1 <- as(a1, "graph")) # directed</pre>
 unlist(edgeWeights(g1)) # all '2'
 show(a2 \leftarrow sparseMatrix(i=c(1:4,4), j=c(2:4,1:2), x = TRUE, dimnames=dns))
 show(g2 <- as(a2, "graph")) # directed</pre>
 # now if you want it undirected:
 show(g3 \leftarrow T2graph(as(a2,"TsparseMatrix"), edgemode="undirected"))
 show(m3 <- as(g3, "Matrix"))</pre>
 show( graph2T(g3) ) # a "pattern Matrix" (nsTMatrix)
 a. <- sparseMatrix(i= 4:1, j=1:4, dimnames=list(n4,n4), giveC=FALSE) # no 'x'
 show(a.) # "ngTMatrix"
 show(g. <- as(a., "graph"))</pre>
}
```

Hilbert

Generate a Hilbert matrix

Description

Generate the n by n symmetric Hilbert matrix. Because these matrices are ill-conditioned for moderate to large n, they are often used for testing numerical linear algebra code.

Usage

```
Hilbert(n)
```

Arguments

n

a non-negative integer.

Value

the n by n symmetric Hilbert matrix as a "dpoMatrix" object.

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See Also

the class dpoMatrix

Examples

Hilbert(6)

image-methods

Methods for image() in Package 'Matrix'

Description

Methods for function image in package **Matrix**. An image of a matrix simply color codes all matrix entries and draws the $n \times m$ matrix using an $n \times m$ grid of (colored) rectangles.

The **Matrix** package image methods are based on levelplot() from package **lattice**; hence these methods return an "object" of class "trellis", producing a graphic when (auto-) print()ed.

Usage

Arguments

```
x a Matrix object, i.e., fulfilling is(x, "Matrix").

xlim, ylim x- and y-axis limits; may be used to "zoom into" matrix. Note that x, y "feel reversed": ylim is for the rows (= 1st index) and xlim for the columns (= 2nd index). For convenience, when the limits are integer valued, they are both extended by 0.5; also, ylim is always used decreasingly.

aspect aspect ratio specified as number (y/x) or string; see levelplot.

sub, xlab, ylab axis annotation with sensible defaults; see plot.default.

cuts number of levels the range of matrix values would be divided into.
```

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useRaster	logical indicating if raster graphics should be used (instead of the tradition rectangle vector drawing). If true, panel.levelplot.raster (from lattice package) is used, and the colorkey is also done via rasters, see also levelplot and possibly grid.raster.
	Note that using raster graphics may often be faster, but can be slower, depending on the matrix dimensions and the graphics device (dimensions).
useAbs	logical indicating if abs(x) should be shown; if TRUE, the former (implicit) default, the default col.regions will be grey colors (and no colorkey drawn). The default is FALSE unless the matrix has no negative entries.
colorkey	logical indicating if a color key aka 'legend' should be produced. Default is to draw one, unless useAbs is true. You can also specify a list, see levelplot, such aslist(raster=TRUE) in the case of rastering.
col.regions	vector of gradually varying colors; see levelplot.
lwd	(only used when useRaster is false:) non-negative number or NULL (default), specifying the line-width of the rectangles of each non-zero matrix entry (drawn by grid.rect). The default depends on the matrix dimension and the device size.
•••	further arguments passed to methods and <code>levelplot</code> , notably at for specifying (possibly non equidistant) cut values for dividing the matrix values (superseding cuts above).

Value

as all **lattice** graphics functions, image(<Matrix>) returns a "trellis" object, effectively the result of levelplot().

Methods

All methods currently end up calling the method for the dgTMatrix class. Use showMethods(image) to list them all.

See Also

levelplot, and print.trellis from package lattice.

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```
print(image(cCA, useAbs=TRUE),
      split=c(x=2,y=1,nx=2,ny=1))
data(USCounties)
image(USCounties)# huge
image(sign(USCounties))## just the pattern
    # how the result looks, may depend heavily on
    # the device, screen resolution, antialiasing etc
   # e.g. x11(type="Xlib") may show very differently than cairo-based
## Drawing borders around each rectangle;
    # again, viewing depends very much on the device:
image(USCounties[1:400,1:200], lwd=.1)
## Using (xlim,ylim) has advantage : matrix dimension and (col/row) indices:
image(USCounties, c(1,200), c(1,400), lwd=.1)
image(USCounties, c(1,300), c(1,200), lwd=.5 )
image(USCounties, c(1,300), c(1,200), lwd=.01)
if(doExtras <- interactive() || nzchar(Sys.getenv("R_MATRIX_CHECK_EXTRA")) ||</pre>
    identical("true", unname(Sys.getenv("R_PKG_CHECKING_doExtras")))) {
## Using raster graphics: For PDF this would give a 77 MB file,
## however, for such a large matrix, this is typically considerably
## *slower* (than vector graphics rectangles) in most cases :
if(doPNG <- !dev.interactive())</pre>
png("image-USCounties-raster.png", width=3200, height=3200)
image(USCounties, useRaster = TRUE) # should not suffer from anti-aliasing
if(doPNG)
  dev.off()
   ## and now look at the *.png image in a viewer you can easily zoom in and out
}#only if(doExtras)
```

index-class

Virtual Class "index" - Simple Class for Matrix Indices

Description

The class "index" is a virtual class used for indices (in signatures) for matrix indexing and sub-assignment of "Matrix" matrices.

In fact, it is currently implemented as a simple class union (setClassUnion) of "numeric", "logical" and "character".

Objects from the Class

Since it is a virtual Class, no objects may be created from it.

See Also

```
[-methods, and Subassign-methods, also for examples.
```

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Examples

```
showClass("index")
```

indMatrix-class

Index Matrices

Description

The "indMatrix" class is the class of index matrices, stored as 1-based integer index vectors. An index matrix is a matrix with exactly one non-zero entry per row. Index matrices are useful for mapping observations to unique covariate values, for example.

Matrix (vector) multiplication with index matrices is equivalent to replicating and permuting rows, or "sampling rows with replacement", and is implemented that way in the **Matrix** package, see the 'Details' below.

Details

Matrix (vector) multiplication with index matrices from the left is equivalent to replicating and permuting rows of the matrix on the right hand side. (Similarly, matrix multiplication with the transpose of an index matrix from the right corresponds to selecting *columns*.) The crossproduct of an index matrix M with itself is a diagonal matrix with the number of entries in each column of M on the diagonal, i.e., M'M = Diagonal(x=table(M@perm)).

Permutation matrices (of class pMatrix) are special cases of index matrices: They are square, of dimension, say, $n \times n$, and their index vectors contain exactly all of 1:n.

While "row-indexing" (of more than one row *or* using drop=FALSE) stays within the "indMatrix" class, all other subsetting/indexing operations ("column-indexing", including, diag) on "indMatrix" objects treats them as nonzero-pattern matrices ("ngTMatrix" specifically), such that non-matrix subsetting results in logical vectors. Sub-assignment (M[i,j] <- v) is not sensible and hence an error for these matrices.

Objects from the Class

Objects can be created by calls of the form new("indMatrix", ...) or by coercion from an integer index vector, see below.

Slots

perm: An integer, 1-based index vector, i.e. an integer vector of length Dim[1] whose elements are taken from 1:Dim[2].

Dim: integer vector of length two. In some applications, the matrix will be skinny, i.e., with at least as many rows as columns.

Dimnames: a list of length two where each component is either NULL or a character vector of length equal to the corresponding Dim element.

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Extends

```
Class "sparseMatrix" and "generalMatrix", directly.
```

Methods

```
%*% signature(x = "matrix", y = "indMatrix") and other signatures (use showMethods("%*%", class="indMatrix") ...
```

coerce signature(from = "integer", to = "indMatrix"): This enables typical "indMatrix" construction, given an index vector from elements in 1:Dim[2], see the first example.

coerce signature(from = "numeric", to = "indMatrix"): a user convenience, to allow
as(perm, "indMatrix") for numeric perm with integer values.

coerce signature(from = "list", to = "indMatrix"): The list must have two (integervalued) entries: the first giving the index vector with elements in 1:Dim[2], the second giving
Dim[2]. This allows "indMatrix" construction for cases in which the values represented by
the rightmost column(s) are not associated with any observations, i.e., in which the index does
not contain values Dim[2], Dim[2]-1, Dim[2]-2, ...

coerce signature(from = "indMatrix", to = "matrix"): coercion to a traditional FALSE/TRUE
 matrix of mode logical.

coerce signature(from = "indMatrix", to = "ngTMatrix"): coercion to sparse logical
 matrix of class ngTMatrix.

t signature(x = "indMatrix"): return the transpose of the index matrix (which is no longer an indMatrix, but of class ngTMatrix.

colSums, colMeans, rowSums, rowMeans signature(x = "indMatrix"): return the column
or row sums or means.

rbind2 signature(x = "indMatrix", y = "indMatrix"): a fast method for rowwise catenation of two index matrices (with the same number of columns).

kronecker signature(X = "indMatrix", Y = "indMatrix"): return the kronecker product of two index matrices, which corresponds to the index matrix of the interaction of the two.

Author(s)

Fabian Scheipl, Uni Muenchen, building on existing "pMatrix", after a nice hike's conversation with Martin Maechler and tweaks by the latter.

See Also

The permutation matrices pMatrix are special index matrices. The "pattern" matrices, nMatrix and its subclasses.

```
p1 <- as(c(2,3,1), "pMatrix")
(sm1 <- as(rep(c(2,3,1), e=3), "indMatrix"))
stopifnot(all(sm1 == p1[rep(1:3, each=3),]))
## row-indexing of a <pMatrix> turns it into an <indMatrix>:
```

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```
class(p1[rep(1:3, each=3),])
set.seed(12) # so we know '10' is in sample
## random index matrix for 30 observations and 10 unique values:
(s10 <- as(sample(10, 30, replace=TRUE),"indMatrix"))</pre>
## Sample rows of a numeric matrix :
(mm <- matrix(1:10, nrow=10, ncol=3))
s10 %*% mm
set.seed(27)
IM1 <- as(sample(1:20, 100, replace=TRUE), "indMatrix")</pre>
IM2 <- as(sample(1:18, 100, replace=TRUE), "indMatrix")</pre>
(c12 <- crossprod(IM1,IM2))</pre>
## same as cross-tabulation of the two index vectors:
stopifnot(all(c12 - unclass(table(IM1@perm, IM2@perm)) == 0))
# 3 observations, 4 implied values, first does not occur in sample:
as(2:4, "indMatrix")
# 3 observations, 5 values, first and last do not occur in sample:
as(list(2:4, 5), "indMatrix")
as(sm1, "ngTMatrix")
s10[1:7, 1:4] # gives an "ngTMatrix" (most economic!)
s10[1:4, ] # preserves "indMatrix"-class
I1 <- as(c(5:1,6:4,7:3), "indMatrix")
I2 <- as(7:1, "pMatrix")</pre>
(I12 <- suppressWarnings(rBind(I1, I2)))</pre>
stopifnot(is(I12, "indMatrix"),
          if(getRversion() >= "3.2.0") identical(I12, rbind(I1, I2)) else TRUE,
 colSums(I12) == c(2L, 2:4, 4:2))
```

invPerm

Inverse Permutation Vector

Description

From a permutation vector p, compute its *inverse* permutation vector.

Usage

```
invPerm(p, zero.p = FALSE, zero.res = FALSE)
```

Arguments

```
p an integer vector of length, say, n.

zero.p logical indicating if p contains values 0: (n-1) or rather (by default, zero.p = FALSE)

1:n.

zero.res logical indicating if the result should contain values 0: (n-1) or rather (by default, zero.res = FALSE) 1:n.
```

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Value

```
an integer vector of the same length (n) as p. By default, (zero.p = FALSE, zero.res = FALSE), invPerm(p) is the same as order(p) or sort.list(p) and for that case, the function is equivalent to invPerm. <- function(p) { p[p] <- seq\_along(p) ; p }.
```

Author(s)

Martin Maechler

See Also

the class of permutation matrices, pMatrix.

Examples

```
p <- sample(10) # a random permutation vector
ip <- invPerm(p)
p[ip] # == 1:10
## they are indeed inverse of each other:
stopifnot(
  identical(p[ip], 1:10),
  identical(invPerm(ip), p)
)</pre>
```

is.na-methods

is.na(), is.infinite() Methods for 'Matrix' Objects

Description

Methods for function is.na(), is.finite(), and is.infinite() for all Matrices (objects extending the Matrix class):

x = "denseMatrix" returns a "nMatrix" object of same dimension as x, with TRUE's whenever x is NA, finite, or infinite, respectively.

```
x = "sparseMatrix" ditto.
```

Usage

```
## S4 method for signature 'sparseMatrix'
is.na(x)
## S4 method for signature 'dsparseMatrix'
is.finite(x)
## S4 method for signature 'ddenseMatrix'
is.infinite(x)
## ...
## and for other classes
```

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```
## S4 method for signature 'xMatrix'
anyNA(x)
## S4 method for signature 'nsparseMatrix'
anyNA(x)
## S4 method for signature 'sparseVector'
anyNA(x)
## S4 method for signature 'nsparseVector'
anyNA(x)
```

Arguments

Х

sparse or dense matrix or sparse vector (here; any R object in general).

See Also

```
NA, is.na; is.finite, is.infinite; nMatrix, denseMatrix, sparseMatrix. The sparseVector class.
```

Examples

is.null.DN

Are the Dimnames dn NULL-like?

Description

Are the dimnames dn NULL-like?

is.null.DN(dn) is less strict than is.null(dn), because it is also true (TRUE) when the dimnames dn are "like" NULL, or list(NULL, NULL), as they can easily be for the traditional R matrices (matrix) which have no formal class definition, and hence much freedom in how their dimnames look like.

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Usage

```
is.null.DN(dn)
```

Arguments

dn

dimnames() of a matrix-like R object.

Value

```
logical TRUE or FALSE.
```

Note

This function is really to be used on "traditional" matrices rather than those inheriting from Matrix, as the latter will always have dimnames list(NULL, NULL) exactly, in such a case.

Author(s)

Martin Maechler

See Also

```
is.null, dimnames, matrix.
```

```
m <- matrix(round(100 * rnorm(6)), 2,3); m1 <- m2 <- m3 <- m4 <- m
dimnames(m1) <- list(NULL, NULL)
dimnames(m2) <- list(NULL, character())
dimnames(m3) <- rev(dimnames(m2))
dimnames(m4) <- rep(list(character()),2)

m4 ## prints absolutely identically to m

stopifnot(m == m1, m1 == m2, m2 == m3, m3 == m4,
    identical(capture.output(m) -> cm,
        capture.output(m1)),
    identical(cm, capture.output(m2)),
    identical(cm, capture.output(m3)),
    identical(cm, capture.output(m4)))
```

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isSymmetric-methods

Methods for Function is Symmetric in Package 'Matrix'

Description

isSymmetric(M) returns a logical indicating if M is a symmetric matrix. This (now) is a **base** function with a default method for the traditional matrices of class "matrix". Methods here are defined for virtual Matrix classes such that it works for all objects inheriting from class Matrix.

See Also

forceSymmetric, symmpart, and the formal class (and subclasses) "symmetricMatrix".

Examples

```
isSymmetric(Diagonal(4)) # TRUE of course
M <- Matrix(c(1,2,2,1), 2,2)
isSymmetric(M) # TRUE (*and* of formal class "dsyMatrix")
isSymmetric(as(M, "dgeMatrix")) # still symmetric, even if not "formally"
isSymmetric(triu(M)) # FALSE

## Look at implementations:
showMethods("isSymmetric", includeDefs=TRUE)# "ANY": base's S3 generic; 6 more</pre>
```

isTriangular

isTriangular() and isDiagonal() Methods

Description

isTriangular(M) returns a logical indicating if M is a triangular matrix. Analogously, isDiagonal(M) is true iff M is a diagonal matrix.

Contrary to isSymmetric(), these two functions are generically from package **Matrix**, and hence also define methods for traditional (class "matrix") matrices.

By our definition, triangular, diagonal and symmetric matrices are all *square*, i.e. have the same number of rows and columns.

Usage

```
isDiagonal(object)
isTriangular(object, upper = NA, ...)
```

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Arguments

object any R object, typically a matrix (traditional or Matrix package).

upper logical, one of NA (default), FALSE, or TRUE where the last two cases require a

lower or upper triangular object to result in TRUE.

. . . potentially further arguments for other methods.

Value

a ("scalar") logical, TRUE or FALSE, never NA. For isTriangular(), if the result is TRUE, it may contain an attribute (see attributes "kind", either "L" or "U" indicating if it is a lower or upper triangular matrix.

See Also

```
isSymmetric; formal class (and subclasses) "triangularMatrix" and "diagonalMatrix".
```

Examples

```
isTriangular(Diagonal(4))
## is TRUE: a diagonal matrix is also (both upper and lower) triangular
(M <- Matrix(c(1,2,0,1), 2,2))
isTriangular(M) # TRUE (*and* of formal class "dtrMatrix")
isTriangular(as(M, "dgeMatrix")) # still triangular, even if not "formally"
isTriangular(crossprod(M)) # FALSE
isDiagonal(matrix(c(2,0,0,1), 2,2)) # TRUE</pre>
```

KhatriRao

Khatri-Rao Matrix Product

Description

Computes Khatri-Rao products for any kind of matrices.

The Khatri-Rao product is a column-wise Kronecker product. Originally introduced by Khatri and Rao (1968), it has many different applications, see Liu and Trenkler (2008) for a survey. Notably, it is used in higher-dimensional tensor decompositions, see Bader and Kolda (2008).

Usage

```
KhatriRao(X, Y = X, FUN = "*", make.dimnames = FALSE)
```

Arguments

X,Y matrices of with the same number of columns.

FUN the (name of the) function to be used for the column-wise Kronecker products,

see kronecker, defaulting to the usual multiplication.

make.dimnames logical indicating if the result should inherit dimnames from X and Y in a simple

way.

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Value

```
a "CsparseMatrix", say R, the Khatri-Rao product of X (n \times k) and Y (m \times k), is of dimension (n \cdot m) \times k, where the j-th column, R[, j] is the kronecker product kronecker(X[, j], Y[, j]).
```

Note

The current implementation is efficient for large sparse matrices.

Author(s)

Michael Cysouw, Univ. Marburg; minor tweaks by Martin Maechler.

References

Khatri, C. G., and Rao, C. Radhakrishna (1968) Solutions to Some Functional Equations and Their Applications to Characterization of Probability Distributions. *Sankhya: Indian J. Statistics, Series A* **30**, 167–180.

Liu, Shuangzhe, and Gõtz Trenkler (2008) Hadamard, Khatri-Rao, Kronecker and Other Matrix Products. *International J. Information and Systems Sciences* **4**, 160–177.

Bader, Brett W, and Tamara G Kolda (2008) Efficient MATLAB Computations with Sparse and Factored Tensors. *SIAM J. Scientific Computing* **30**, 205–231.

See Also

kronecker.

```
## Example with very small matrices:
m \leftarrow matrix(1:12,3,4)
d < - diag(1:4)
KhatriRao(m,d)
KhatriRao(d,m)
dimnames(m) <- list(LETTERS[1:3], letters[1:4])</pre>
KhatriRao(m,d, make.dimnames=TRUE)
KhatriRao(d,m, make.dimnames=TRUE)
dimnames(d) <- list(NULL, paste0("D", 1:4))</pre>
KhatriRao(m,d, make.dimnames=TRUE)
KhatriRao(d,m, make.dimnames=TRUE)
dimnames(d) \leftarrow list(paste0("d", 10*1:4), paste0("D", 1:4))
KhatriRao(m,d, make.dimnames=TRUE)
KhatriRao(d,m, make.dimnames=TRUE)
nm <- as(m,"nMatrix")</pre>
nd <- as(d, "nMatrix")</pre>
KhatriRao(nm,nd, make.dimnames=TRUE)
KhatriRao(nd,nm, make.dimnames=TRUE)
stopifnot(dim(KhatriRao(m,d)) == c(nrow(m)*nrow(d), ncol(d)))
```

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KNex

Koenker-Ng Example Sparse Model Matrix and Response Vector

Description

A model matrix mm and corresponding response vector y used in an example by Koenker and Ng. The matrix mm is a sparse matrix with 1850 rows and 712 columns but only 8758 non-zero entries. It is a "dgCMatrix" object. The vector y is just numeric of length 1850.

Usage

```
data(KNex)
```

References

Roger Koenker and Pin Ng (2003). SparseM: A sparse matrix package for R; J. of Statistical Software, 8 (6), http://www.jstatsoft.org/

Examples

```
data(KNex)
class(KNex$mm)
  dim(KNex$mm)
image(KNex$mm)
str(KNex)

system.time( # a fraction of a second
    sparse.sol <- with(KNex, solve(crossprod(mm), crossprod(mm, y))))

head(round(sparse.sol,3))

## Compare with QR-based solution ("more accurate, but slightly slower"):
system.time(
    sp.sol2 <- with(KNex, qr.coef(qr(mm), y) ))

all.equal(sparse.sol, sp.sol2, tolerance = 1e-13) # TRUE</pre>
```

kronecker-methods

Methods for Function 'kronecker()' in Package 'Matrix'

Description

Computes Kronecker products for objects inheriting from "Matrix".

In order to preserver sparseness, we treat 0 * NA as 0, not as NA as usually in R (and as used for the **base** function kronecker).

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Methods

```
kronecker signature(X = "Matrix", Y = "ANY") .......
kronecker signature(X = "ANY", Y = "Matrix") .......
kronecker signature(X = "diagonalMatrix", Y = "ANY") .......
kronecker signature(X = "sparseMatrix", Y = "ANY") .......
kronecker signature(X = "TsparseMatrix", Y = "TsparseMatrix") .......
kronecker signature(X = "dgTMatrix", Y = "dgTMatrix") .......
kronecker signature(X = "dtTMatrix", Y = "dtTMatrix") .......
kronecker signature(X = "indMatrix", Y = "indMatrix") .......
```

Examples

ldenseMatrix-class

Virtual Class "IdenseMatrix" of Dense Logical Matrices

Description

IdenseMatrix is the virtual class of all dense logical (S4) matrices. It extends both denseMatrix and lMatrix directly.

Slots

```
x: logical vector containing the entries of the matrix.
Dim, Dimnames: see Matrix.
```

Extends

```
Class "lMatrix", directly. Class "denseMatrix", directly. Class "Matrix", by class "lMatrix". Class "Matrix", by class "denseMatrix".
```

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Methods

```
coerce signature(from = "matrix", to = "ldenseMatrix"): ...
coerce signature(from = "ldenseMatrix", to = "matrix"): ...
as.vector signature(x = "ldenseMatrix", mode = "missing"): ...
which signature(x = "ndenseMatrix"), semantically equivalent to base function which(x, arr.ind);
    for details, see the lMatrix class documentation.
```

See Also

Class lgeMatrix and the other subclasses.

Examples

```
showClass("ldenseMatrix")
as(diag(3) > 0, "ldenseMatrix")
```

ldiMatrix-class

Class "ldiMatrix" of Diagonal Logical Matrices

Description

The class "ldiMatrix" of logical diagonal matrices.

Objects from the Class

Objects can be created by calls of the form new("ldiMatrix", ...) but typically rather via Diagonal.

Slots

```
x: "logical" vector.
diag: "character" string, either "U" or "N", see ddiMatrix.
Dim,Dimnames: matrix dimension and dimnames, see the Matrix class description.
```

Extends

```
Class "diagonalMatrix" and class "lMatrix", directly.
Class "sparseMatrix", by class "diagonalMatrix".
```

See Also

Classes ddiMatrix and diagonalMatrix; function Diagonal.

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Examples

```
(lM <- Diagonal(x = c(TRUE,FALSE,FALSE)))
str(lM)#> gory details (slots)

crossprod(lM) # numeric
(nM <- as(lM, "nMatrix"))# -> sparse (not formally ``diagonal'')
crossprod(nM) # logical sparse
```

lgeMatrix-class

Class "IgeMatrix" of General Dense Logical Matrices

Description

This is the class of general dense logical matrices.

Slots

x: Object of class "logical". The logical values that constitute the matrix, stored in column-major order.

Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix class.

factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

Extends

Class "ldenseMatrix", directly. Class "lMatrix", by class "ldenseMatrix". Class "denseMatrix", by class "ldenseMatrix". Class "Matrix", by class "ldenseMatrix". Class "Matrix", by class "ldenseMatrix".

Methods

Currently, mainly t() and coercion methods (for as(.)); use, e.g., showMethods(class="lgeMatrix") for details.

See Also

Non-general logical dense matrix classes such as ltrMatrix, or lsyMatrix; *sparse* logical classes such as lgCMatrix.

```
showClass("lgeMatrix")
str(new("lgeMatrix"))
set.seed(1)
(lM <- Matrix(matrix(rnorm(28), 4,7) > 0))# a simple random lgeMatrix
set.seed(11)
(lC <- Matrix(matrix(rnorm(28), 4,7) > 0))# a simple random lgCMatrix
as(lM, "lgCMatrix")
```

IsparseMatrix-classes 85

lsparseMatrix-classes Sparse logical matrices

Description

The lsparseMatrix class is a virtual class of sparse matrices with TRUE/FALSE or NA entries. Only the positions of the elements that are TRUE are stored.

These can be stored in the "triplet" form (class TsparseMatrix, subclasses lgTMatrix, lsTMatrix, and ltTMatrix) or in compressed column-oriented form (class CsparseMatrix, subclasses lgCMatrix, lsCMatrix, and ltCMatrix) or—rarely—in compressed row-oriented form (class RsparseMatrix, subclasses lgRMatrix, lsRMatrix, and ltRMatrix). The second letter in the name of these non-virtual classes indicates general, symmetric, or triangular.

Details

Note that triplet stored (TsparseMatrix) matrices such as lgTMatrix may contain duplicated pairs of indices (i,j) as for the corresponding numeric class dgTMatrix where for such pairs, the corresponding x slot entries are added. For logical matrices, the x entries corresponding to duplicated index pairs (i,j) are "added" as well if the addition is defined as logical or, i.e., "TRUE + TRUE |-> TRUE" and "TRUE + FALSE |-> TRUE". Note the use of uniqTsparse() for getting an internally unique representation without duplicated (i,j) entries.

Objects from the Class

Objects can be created by calls of the form new("lgCMatrix", ...) and so on. More frequently objects are created by coercion of a numeric sparse matrix to the logical form, e.g. in an expression x != 0.

The logical form is also used in the symbolic analysis phase of an algorithm involving sparse matrices. Such algorithms often involve two phases: a symbolic phase wherein the positions of the non-zeros in the result are determined and a numeric phase wherein the actual results are calculated. During the symbolic phase only the positions of the non-zero elements in any operands are of interest, hence any numeric sparse matrices can be treated as logical sparse matrices.

Slots

- x: Object of class "logical", i.e., either TRUE, NA, or FALSE.
- uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular. Present in the triangular and symmetric classes but not in the general class.
- diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N" for non-unit. The implicit diagonal elements are not explicitly stored when diag is "U". Present in the triangular classes only.
- p: Object of class "integer" of pointers, one for each column (row), to the initial (zero-based) index of elements in the column. Present in compressed column-oriented and compressed row-oriented forms only.

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i: Object of class "integer" of length nnzero (number of non-zero elements). These are the row numbers for each TRUE element in the matrix. All other elements are FALSE. Present in triplet and compressed column-oriented forms only.

j: Object of class "integer" of length nnzero (number of non-zero elements). These are the column numbers for each TRUE element in the matrix. All other elements are FALSE. Present in triplet and compressed row-oriented forms only.

Dim: Object of class "integer" - the dimensions of the matrix.

Methods

```
coerce signature(from = "dgCMatrix", to = "lgCMatrix")
t signature(x = "lgCMatrix"): returns the transpose of x
which signature(x = "lsparseMatrix"), semantically equivalent to base function which(x, arr.ind);
    for details, see the lMatrix class documentation.
```

See Also

the class dgCMatrix and dgTMatrix

```
(m \leftarrow Matrix(c(0,0,2:0), 3,5, dimnames=list(LETTERS[1:3],NULL)))
(lm <- (m > 1)) # lgC
!lm
        # no longer sparse
stopifnot(is(lm, "lsparseMatrix"),
          identical(!lm, m <= 1))</pre>
data(KNex)
str(mmG.1 <- (KNex $ mm) > 0.1) # "lgC..."
table(mmG.1@x)# however with many ``non-structural zeros''
## from logical to nz_pattern -- okay when there are no NA's :
nmG.1 <- as(mmG.1, "nMatrix") # <<< has "TRUE" also where mmG.1 had FALSE
## from logical to "double"
dmG.1 \leftarrow as(mmG.1, "dMatrix") # has '0' and back:
lmG.1 <- as(dmG.1, "lMatrix") # has no extra FALSE, i.e. drop0() included</pre>
stopifnot(identical(nmG.1, as((KNex $ mm) != 0, "nMatrix")),
          validObject(lmG.1), all(lmG.1@x),
          # same "logical" but lmG.1 has no 'FALSE' in x slot:
          all(lmG.1 == mmG.1))
class(xnx <- crossprod(nmG.1))# "nsC.."</pre>
class(xlx <- crossprod(mmG.1))# "dsC.." : numeric</pre>
is0 \leftarrow (x1x == 0)
mean(as.vector(is0))# 99.3% zeros: quite sparse, but
table(xlx@x == 0)# more than half of the entries are (non-structural!) 0
stopifnot(isSymmetric(xlx), isSymmetric(xnx),
          ## compare xnx and xlx : have the *same* non-structural 0s :
          sapply(slotNames(xnx),
                 function(n) identical(slot(xnx, n), slot(xlx, n))))
```

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lsyMatrix-class

Symmetric Dense Logical Matrices

Description

The "lsyMatrix" class is the class of symmetric, dense logical matrices in non-packed storage and "lspMatrix" is the class of of these in packed storage. In the packed form, only the upper triangle or the lower triangle is stored.

Objects from the Class

Objects can be created by calls of the form new("lsyMatrix", ...).

Slots

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.

x: Object of class "logical". The logical values that constitute the matrix, stored in column-major order.

Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix class.

factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

Extends

Both extend classes "ldenseMatrix" and "symmetricMatrix", directly; further, class "Matrix" and others, *in*directly. Use showClass("lsyMatrix"), e.g., for details.

Methods

Currently, mainly t() and coercion methods (for as(.); use, e.g., showMethods(class="dsyMatrix") for details.

See Also

```
lgeMatrix, Matrix, t
```

```
(M2 <- Matrix(c(TRUE, NA,FALSE,FALSE), 2,2)) # logical dense (ltr)
str(M2)
# can
(sM <- M2 | t(M2)) # "lge"
as(sM, "lsyMatrix")
str(sM <- as(sM, "lspMatrix")) # packed symmetric</pre>
```

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ltrMatrix-class

Triangular Dense Logical Matrices

Description

The "ltrMatrix" class is the class of triangular, dense, logical matrices in nonpacked storage. The "ltpMatrix" class is the same except in packed storage.

Slots

x: Object of class "logical". The logical values that constitute the matrix, stored in column-major order.

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.

diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N"; see triangularMatrix.

Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix class.

factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

Extends

Both extend classes "ldenseMatrix" and "triangularMatrix", directly; further, class "Matrix", "lMatrix" and others, *indirectly*. Use showClass("ltrMatrix"), e.g., for details.

Methods

Currently, mainly t() and coercion methods (for as(.); use, e.g., showMethods(class="ltpMatrix") for details.

See Also

```
Classes lgeMatrix, Matrix; function t
```

```
showClass("ltrMatrix")

str(new("ltpMatrix"))
(lutr <- as(upper.tri(matrix(,4,4)), "ltrMatrix"))
str(lutp <- as(lutr, "ltpMatrix"))# packed matrix: only 10 = (4+1)*4/2 entries
!lutp ## the logical negation (is *not* logical triangular !)
## but this one is:
stopifnot(all.equal(lutp, as(!!lutp, "ltpMatrix")))</pre>
```

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1u (Generalized) Triangular Decomposition of a Matrix

Description

Computes (generalized) triangular decompositions of square (sparse or dense) and non-square dense matrices.

Usage

```
lu(x, ...)
## S4 method for signature 'matrix'
lu(x, warnSing = TRUE, ...)
## S4 method for signature 'dgeMatrix'
lu(x, warnSing = TRUE, ...)
## S4 method for signature 'dgCMatrix'
lu(x, errSing = TRUE, order = TRUE, tol = 1,
    keep.dimnames = TRUE, ...)
```

Arguments

X	a dense or sparse matrix, in the latter case of square dimension. No missing values or IEEE special values are allowed.
warnSing	(when x is a "denseMatrix") logical specifying if a warning should be signalled when x is singular.
errSing	(when x is a "sparseMatrix") logical specifying if an error (see stop) should be signalled when x is singular. When x is singular, lu(x, errSing=FALSE) returns NA instead of an LU decomposition. No warning is signalled and the useR should be careful in that case.
order	logical or integer, used to choose which fill-reducing permutation technique will be used internally. Do not change unless you know what you are doing.
tol	positive number indicating the pivoting tolerance used in cs_lu. Do only change with much care.
keep.dimnames	logical indicating that dimnames should be propagated to the result, i.e., "kept". This was hardcoded to FALSE in upto Matrix version 1.2-0. Setting to FALSE may gain some performance.
	further arguments passed to or from other methods.

Details

lu() is a generic function with special methods for different types of matrices. Use showMethods("lu") to list all the methods for the lu generic.

The method for class dgeMatrix (and all dense matrices) is based on LAPACK's "dgetrf" subroutine. It returns a decomposition also for singular and non-square matrices.

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The method for class dgCMatrix (and all sparse matrices) is based on functions from the CSparse library. It signals an error (or returns NA, when errSing = FALSE, see above) when the decomposition algorithm fails, as when x is (too close to) singular.

Value

An object of class "LU", i.e., "denseLU" (see its separate help page), or "sparseLU", see sparseLU; this is a representation of a triangular decomposition of x.

Note

Because the underlying algorithm differ entirely, in the *dense* case (class denseLU), the decomposition is

$$A = PLU$$
,

where as in the *sparse* case (class sparseLU), it is

$$A = P'LUQ.$$

References

Golub, G., and Van Loan, C. F. (1989). *Matrix Computations*, 2nd edition, Johns Hopkins, Baltimore.

Timothy A. Davis (2006) *Direct Methods for Sparse Linear Systems*, SIAM Series "Fundamentals of Algorithms".

See Also

Class definitions denseLU and sparseLU and function expand; qr, chol.

```
##--- Dense -----
x \leftarrow Matrix(rnorm(9), 3, 3)
lu(x)
dim(x2 \leftarrow round(10 * x[,-3]))# non-square
expand(lu2 <- lu(x2))
##--- Sparse (see more in ?"sparseLU-class")---- % ./sparseLU-class.Rd
pm <- as(readMM(system.file("external/pores_1.mtx",</pre>
                            package = "Matrix")),
         "CsparseMatrix")
str(pmLU <- lu(pm)) # p is a 0-based permutation of the rows
                                # q is a 0-based permutation of the columns
## permute rows and columns of original matrix
ppm \leftarrow pm[pmLU@p + 1L, pmLU@q + 1L]
pLU <- drop0(pmLU@L %*% pmLU@U) # L %*% U -- dropping extra zeros
## equal up to "rounding"
ppm[1:14, 1:5]
pLU[1:14, 1:5]
```

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LU-class

LU (dense) Matrix Decompositions

Description

The "LU" class is the *virtual* class of LU decompositions of real matrices. "denseLU" the class of LU decompositions of dense real matrices.

Details

The decomposition is of the form

$$A = PLU$$

where typically all matrices are of size $n \times n$, and the matrix P is a permutation matrix, L is lower triangular and U is upper triangular (both of class dtrMatrix).

Note that the *dense* decomposition is also implemented for a $m \times n$ matrix A, when $m \neq n$.

If m < n ("wide case"), U is $m \times n$, and hence not triangular.

If m > n ("long case"), L is $m \times n$, and hence not triangular.

Objects from the Class

Objects can be created by calls of the form new("denseLU", ...). More commonly the objects are created explicitly from calls of the form lu(mm) where mm is an object that inherits from the "dgeMatrix" class or as a side-effect of other functions applied to "dgeMatrix" objects.

Extends

"LU" directly extends the virtual class "MatrixFactorization".

"denseLU" directly extends "LU".

Slots

x: object of class "numeric". The "L" (unit lower triangular) and "U" (upper triangular) factors of the original matrix. These are stored in a packed format described in the Lapack manual, and can retrieved by the expand() method, see below.

perm: Object of class "integer" - a vector of length min(Dim) that describes the permutation applied to the rows of the original matrix. The contents of this vector are described in the Lapack manual.

Dim: the dimension of the original matrix; inherited from class MatrixFactorization .

Methods

expand signature(x = "denseLU"): Produce the "L" and "U" (and "P") factors as a named list of matrices, see also the example below.

solve signature(a = "denseLU", b = "missing"): Compute the inverse of A, A^{-1} , solve(A) using the LU decomposition, see also solve-methods.

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See Also

class sparseLU for LU decompositions of *sparse* matrices; further, class dgeMatrix and functions lu, expand.

Examples

Matrix

Construct a Classed Matrix

Description

Construct a Matrix of a class that inherits from Matrix.

Usage

Arguments

data	an optional numeric data vector or matrix.
nrow	when data is not a matrix, the desired number of rows
ncol	when data is not a matrix, the desired number of columns
byrow	logical. If FALSE (the default) the matrix is filled by columns, otherwise the matrix is filled by rows.
dimnames	a dimnames attribute for the matrix: a list of two character components. They are set if not NULL (as per default).
sparse	logical or NULL, specifying if the result should be sparse or not. By default, it is made sparse when more than half of the entries are 0.
	Note that when the resulting matrix is diagonal ("mathematically"), sparse=FALSE results in a diagonalMatrix, unless doDiag=FALSE as well, see the first examples.
doDiag	only when sparse = FALSE, logical indicating if a diagonalMatrix object should be considered (default). Otherwise, in such a case, a dense (symmetric) matrix will be returned.
forceCheck	logical indicating if the checks for structure should even happen when data is already a "Matrix" object.

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Details

If either of nrow or ncol is not given, an attempt is made to infer it from the length of data and the other parameter. Further, Matrix() makes efforts to keep logical matrices logical, i.e., inheriting from class lMatrix, and to determine specially structured matrices such as symmetric, triangular or diagonal ones. Note that a *symmetric* matrix also needs symmetric dimnames, e.g., by specifying dimnames = list(NULL, NULL), see the examples.

Most of the time, the function works via a traditional (*full*) matrix. However, Matrix(0, nrow, ncol) directly constructs an "empty" sparseMatrix, as does Matrix(FALSE, *).

Although it is sometime possible to mix unclassed matrices (created with matrix) with ones of class "Matrix", it is much safer to always use carefully constructed ones of class "Matrix".

Value

Returns matrix of a class that inherits from "Matrix". Only if data is not a matrix and does not already inherit from class Matrix are the arguments nrow, ncol and byrow made use of.

See Also

The classes Matrix, symmetricMatrix, triangularMatrix, and diagonalMatrix; further, matrix. Special matrices can be constructed, e.g., via sparseMatrix (sparse), bdiag (block-diagonal), bandSparse (banded sparse), or Diagonal.

```
Matrix(0, 3, 2)
                            # 3 by 2 matrix of zeros -> sparse
Matrix(0, 3, 2, sparse=FALSE)# -> 'dense'
Matrix(0, 2, 2, sparse=FALSE)# diagonal!
Matrix(0, 2, 2, sparse=FALSE, doDiag=FALSE)# -> dense
                           # a 3 by 2 matrix (+ integer warning)
Matrix(1:6, 3, 2)
Matrix(1:6 + 1, nrow=3)
## logical ones:
Matrix(diag(4) > 0)# -> "ldiMatrix" with diag = "U"
Matrix(diag(4) > 0, sparse=TRUE)# -> sparse...
Matrix(diag(4) >= 0)# -> "lsyMatrix" (of all 'TRUE')
## triangular
13 <- upper.tri(matrix(,3,3))</pre>
(M <- Matrix(13)) # -> "ltCMatrix"
Matrix(! 13)# -> "ltrMatrix"
as(13, "CsparseMatrix")
Matrix(1:9, nrow=3,
       dimnames = list(c("a", "b", "c"), c("A", "B", "C")))
(I3 <- Matrix(diag(3)))# identity, i.e., unit "diagonalMatrix"
str(I3) # note the empty 'x' slot
(A <- cbind(a=c(2,1), b=1:2))# symmetric *apart* from dimnames
Matrix(A)
                            # hence 'dgeMatrix'
(As <- Matrix(A, dimnames = list(NULL,NULL)))# -> symmetric
stopifnot(is(As, "symmetricMatrix"),
```

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```
is(Matrix(0, 3,3), "sparseMatrix"),
is(Matrix(FALSE, 1,1), "sparseMatrix"))
```

Matrix-class

Virtual Class "Matrix" Class of Matrices

Description

The Matrix class is a class contained by all actual classes in the **Matrix** package. It is a "virtual" class.

Slots

Common to all matrix objects in the package:

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Dimnames: list of length two; each component containing NULL or a character vector length equal the corresponding Dim element.

Methods

tive matrix.

```
determinant signature(x = "Matrix", logarithm = "missing"): and
determinant signature(x = "Matrix", logarithm = "logical"): compute the (log) deter-
     minant of x. The method chosen depends on the actual Matrix class of x. Note that det also
     works for all our matrices, calling the appropriate determinant() method. The Matrix::det
     is an exact copy of base::det, but in the correct namespace, and hence calling the S4-aware
     version of determinant().).
diff signature(x = "Matrix"): As diff() for traditional matrices, i.e., applying diff() to each
     column.
dim signature(x = "Matrix"): extract matrix dimensions dim.
dim<- signature(x = "Matrix", value = "ANY"): where value is integer of length 2. Allows
     to reshape Matrix objects, but only when prod(value) == prod(dim(x)).
dimnames signature(x = "Matrix"): extract dimnames.
dimnames<- signature(x = "Matrix", value = "list"): set the dimnames to a list of
     length 2, see dimnames<-.
length signature(x = "Matrix"): simply defined as prod(dim(x)) (and hence of mode "double").
show signature(object = "Matrix"): show method for printing. For printing sparse matrices,
     see printSpMatrix.
image signature(object = "Matrix"): draws an image of the matrix entries, using levelplot()
     from package lattice.
head signature(object = "Matrix"): return only the "head", i.e., the first few rows.
tail signature(object = "Matrix"): return only the "tail", i.e., the last few rows of the respec-
```

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```
as.matrix, as.array signature(x = "Matrix"): the same as as(x, "matrix"); see also the
note below.
```

as.vector signature(x = "Matrix", mode = "missing"): as.vector(m) should be identical
to as.vector(as(m, "matrix")), implemented more efficiently for some subclasses.

```
as(x, "vector"), as(x, "numeric") etc, similarly.
```

coerce signature(from = "ANY", to = "Matrix"): This relies on a correct as.matrix()
 method for from.

There are many more methods that (conceptually should) work for all "Matrix" objects, e.g., colSums, rowMeans. Even **base** functions may work automagically (if they first call as.matrix() on their principal argument), e.g., apply, eigen, svd or kappa all do work via coercion to a "traditional" (dense) matrix.

Note

Loading the Matrix namespace "overloads" as.matrix and as.array in the **base** namespace by the equivalent of function(x) as(x, "matrix"). Consequently, as.matrix(m) or as.array(m) will properly work when m inherits from the "Matrix" class — *also* for functions in package **base** and other packages. E.g., apply or outer can therefore be applied to "Matrix" matrices.

Author(s)

Douglas Bates <bates@stat.wisc.edu> and Martin Maechler

See Also

the classes dgeMatrix, dgCMatrix, and function Matrix for construction (and examples). Methods, e.g., for kronecker.

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matrix-products

Matrix (Cross) Products (of Transpose)

Description

The basic matrix product, %*% is implemented for all our Matrix and also for sparseVector classes, fully analogously to R's base matrix and vector objects.

The functions crossprod and tcrossprod are matrix products or "cross products", ideally implemented efficiently without computing t(.)'s unnecessarily. They also return symmetricMatrix classed matrices when easily detectable, e.g., in crossprod(m), the one argument case.

tcrossprod() takes the cross-product of the transpose of a matrix. tcrossprod(x) is formally equivalent to, but faster than, the call x % % t(x), and so is tcrossprod(x, y) instead of x % % t(y).

Boolean matrix products are computed via either %8% or boolArith = TRUE.

Usage

Arguments

x	a matrix-like object
У	a matrix-like object, or for $[t]$ crossprod() NULL (by default); the latter case is formally equivalent to $y = x$.
boolArith	logical, i.e., NA, TRUE, or FALSE. If true the result is (coerced to) a pattern matrix, i.e., "nMatrix", unless there are NA entries and the result will be a "lMatrix". If false the result is (coerced to) numeric. When NA, currently the default, the result is a pattern matrix when x and y are "nsparseMatrix" and numeric otherwise.

potentially more arguments passed to and from methods.

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Details

For some classes in the Matrix package, such as dgCMatrix, it is much faster to calculate the cross-product of the transpose directly instead of calculating the transpose first and then its cross-product.

boolArith = TRUE for regular ("non cross") matrix products, %*% cannot be specified. Instead, we provide the %&% operator for *boolean* matrix products.

Value

A Matrix object, in the one argument case of an appropriate symmetric matrix class.

Methods

```
%*% signature(x = "dgeMatrix", y = "dgeMatrix"): Matrix multiplication; ditto for
    several other signature combinations, see showMethods("%*%", class = "dgeMatrix").

%*% signature(x = "dtrMatrix", y = "matrix") and other signatures (use showMethods("%*%", class="dtrMatri
    matrix multiplication. Multiplication of (matching) triangular matrices now should remain tri-
    angular (in the sense of class triangularMatrix).

crossprod signature(x = "dgeMatrix", y = "dgeMatrix"): ditto for several other signatures,
    use showMethods("crossprod", class = "dgeMatrix"), matrix crossproduct, an efficient
    version of t(x) %*% y.

crossprod signature(x = "CsparseMatrix", y = "missing") returns t(x) %*% x as an
    dsCMatrix object.

crossprod signature(x = "TsparseMatrix", y = "missing") returns t(x) %*% x as an
    dsCMatrix object.

crossprod,tcrossprod signature(x = "dtrMatrix", y = "matrix") and other
    signatures, see "%*%" above.
```

Note

boolArith = TRUE, FALSE or NA has been newly introduced for **Matrix** 1.2.0 (March 2015). Its implementation may be incomplete and partly missing. Please report such omissions if detected!

Currently, boolArith = TRUE is implemented via CsparseMatrix coercions which may be quite inefficient for dense matrices. Contributions for efficiency improvements are welcome.

See Also

tcrossprod in R's base, crossprod and %*%.

```
## A random sparse "incidence" matrix :
m <- matrix(0, 400, 500)
set.seed(12)
m[runif(314, 0, length(m))] <- 1
mm <- as(m, "dgCMatrix")
object.size(m) / object.size(mm) # smaller by a factor of > 200
```

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MatrixClass

The Matrix (Super-) Class of a Class

Description

Return the (maybe super-)class of class cl from package **Matrix**, returning character(0) if there is none.

Usage

Arguments

cl	string, class name
cld	its class definition
Matrix	logical indicating if the result must be of pattern "[dlniz]Matrix" where the first letter "[dlniz]" denotes the content kind.
dropVirtual	logical indicating if virtual classes are included or not.
	further arguments are passed to .selectSuperClasses().

Value

```
a character string
```

Author(s)

Martin Maechler, 24 Mar 2009

See Also

Matrix, the mother of all Matrix classes.

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Examples

```
mkA <- setClass("A", contains="dgCMatrix")
(A <- mkA())
stopifnot(identical(
    MatrixClass("A"),
    "dgCMatrix"))</pre>
```

MatrixFactorization-class

Class "MatrixFactorization" of Matrix Factorizations

Description

The class "MatrixFactorization" is the virtual (super) class of (potentially) all matrix factorizations of matrices from package **Matrix**.

The class "CholeskyFactorization" is the virtual class of all Cholesky decompositions from **Matrix** (and trivial sub class of "MatrixFactorization").

Objects from the Class

A virtual Class: No objects may be created from it.

Slots

Dim: Object of class "integer" - the dimensions of the original matrix - must be an integer vector with exactly two non-negative values.

Methods

```
dim (x) simply returns x@Dim, see above.
```

expand signature(x = "MatrixFactorization"): this has not been implemented yet for all matrix factorizations. It should return a list whose components are matrices which when multiplied return the original Matrix object.

```
show signature(object = "MatrixFactorization"): simple printing, see show. 
solve signature(a = "MatrixFactorization", b= .): solve Ax = b for x; see solve-methods.
```

See Also

classes inheriting from "MatrixFactorization", such as LU, Cholesky, CHMfactor, and sparseQR.

```
showClass("MatrixFactorization")
getClass("CholeskyFactorization")
```

100 ndenseMatrix-class

ndenseMatrix-class

Virtual Class "ndenseMatrix" of Dense Logical Matrices

Description

ndenseMatrix is the virtual class of all dense logical (S4) matrices. It extends both denseMatrix and lMatrix directly.

Slots

```
x: logical vector containing the entries of the matrix.

Dim, Dimnames: see Matrix.
```

Extends

```
Class "nMatrix", directly. Class "denseMatrix", directly. Class "Matrix", by class "nMatrix". Class "Matrix", by class "denseMatrix".
```

Methods

```
%*% signature(x = "nsparseMatrix", y = "ndenseMatrix"): ...
%*% signature(x = "ndenseMatrix", y = "nsparseMatrix"): ...
coerce signature(from = "matrix", to = "ndenseMatrix"): ...
coerce signature(from = "ndenseMatrix", to = "matrix"): ...
crossprod signature(x = "nsparseMatrix", y = "ndenseMatrix"): ...
crossprod signature(x = "ndenseMatrix", y = "nsparseMatrix"): ...
as.vector signature(x = "ndenseMatrix", mode = "missing"): ...
diag signature(x = "ndenseMatrix"): extracts the diagonal as for all matrices, see the generic diag().
which signature(x = "ndenseMatrix"), semantically equivalent to base function which(x, arr.ind); for details, see the lMatrix class documentation.
```

See Also

Class ngeMatrix and the other subclasses.

```
showClass("ndenseMatrix")
as(diag(3) > 0, "ndenseMatrix")# -> "nge"
```

nearPD 101

nearPD	Nearest Positive Definite Matrix	
--------	----------------------------------	--

Description

Compute the nearest positive definite matrix to an approximate one, typically a correlation or variance-covariance matrix.

Usage

```
nearPD(x, corr = FALSE, keepDiag = FALSE, do2eigen = TRUE,
    doSym = FALSE, doDykstra = TRUE, only.values = FALSE,
    ensureSymmetry = !isSymmetric(x),
    eig.tol = 1e-06, conv.tol = 1e-07, posd.tol = 1e-08,
    maxit = 100, conv.norm.type = "I", trace = FALSE)
```

Arguments

X	numeric $n \times n$ approximately positive definite matrix, typically an approximation to a correlation or covariance matrix. If x is not symmetric (and ensureSymmetry is not false), symmpart(x) is used.
corr	logical indicating if the matrix should be a correlation matrix.
keepDiag	logical, generalizing corr: if TRUE, the resulting matrix should have the same diagonal $(diag(x))$ as the input matrix.
do2eigen	logical indicating if a posdefify() eigen step should be applied to the result of the Higham algorithm.
doSym	logical indicating if $X \leftarrow (X + t(X))/2$ should be done, after $X \leftarrow tcrossprod(Qd, Q)$; some doubt if this is necessary.
doDykstra	logical indicating if Dykstra's correction should be used; true by default. If false, the algorithm is basically the direct fixpoint iteration $Y_k = P_U(P_S(Y_{k-1}))$.
only.values	logical; if TRUE, the result is just the vector of eigen values of the approximating matrix.
ensureSymmetry	logical; by default, symmpart(x) is used whenever isSymmetric(x) is not true. The user can explicitly set this to TRUE or FALSE, saving the symmetry test. Beware however that setting it FALSE for an asymmetric input x, is typically nonsense!
eig.tol	defines relative positiveness of eigenvalues compared to largest one, λ_1 . Eigen values λ_k are treated as if zero when $\lambda_k/\lambda_1 \leq eig.tol$.
conv.tol	convergence tolerance for Higham algorithm.
posd.tol	tolerance for enforcing positive definiteness (in the final posdefify step when do2eigen is TRUE).
maxit	maximum number of iterations allowed.

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conv.norm.type convergence norm type (norm(*, type)) used for Higham algorithm. The

default is "I" (infinity), for reasons of speed (and back compatibility); using "F" $\,$

is more in line with Higham's proposal.

trace logical or integer specifying if convergence monitoring should be traced.

Details

This implements the algorithm of Higham (2002), and then (if do2eigen is true) forces positive definiteness using code from posdefify. The algorithm of Knol DL and ten Berge (1989) (not implemented here) is more general in (1) that it allows constraints to fix some rows (and columns) of the matrix and (2) to force the smallest eigenvalue to have a certain value.

Note that setting corr = TRUE just sets diag(.) <- 1 within the algorithm.

Higham (2002) uses Dykstra's correction, but the version by Jens Oehlschlaegel did not use it (accidentally), and has still lead to good results; this simplification, now only via doDykstra = FALSE, was active in nearPD() upto Matrix version 0.999375-40.

Value

If only.values = TRUE, a numeric vector of eigen values of the approximating matrix; Otherwise, as by default, an S3 object of class "nearPD", basically a list with components

mat a matrix of class dpoMatrix, the computed positive-definite matrix.

eigenvalues numeric vector of eigen values of mat.

corr logical, just the argument corr.

normF the Frobenius norm (norm(x-X, "F")) of the difference between the original

and the resulting matrix.

iterations number of iterations needed.

converged logical indicating if iterations converged.

Author(s)

Jens Oehlschlaegel donated a first version. Subsequent changes by the Matrix package authors.

References

Cheng, Sheung Hun and Higham, Nick (1998) A Modified Cholesky Algorithm Based on a Symmetric Indefinite Factorization; *SIAM J. Matrix Anal.*\ Appl., **19**, 1097–1110.

Knol DL, ten Berge JMF (1989) Least-squares approximation of an improper correlation matrix by a proper one. *Psychometrika* **54**, 53–61.

Higham, Nick (2002) Computing the nearest correlation matrix - a problem from finance; *IMA Journal of Numerical Analysis* **22**, 329–343.

See Also

A first version of this (with non-optional corr=TRUE) has been available as nearcor(); and more simple versions with a similar purpose posdefify(), both from package **sfsmisc**.

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```
## Higham(2002), p.334f - simple example
 A \leftarrow matrix(1, 3,3); A[1,3] \leftarrow A[3,1] \leftarrow 0
 n.A <- nearPD(A, corr=TRUE, do2eigen=FALSE)</pre>
 n.A[c("mat", "normF")]
 stopifnot(all.equal(n.A$mat[1,2], 0.760689917),
   all.equal(n.A$normF, 0.52779033, tolerance=1e-9) )
 set.seed(27)
 m <- matrix(round(rnorm(25),2), 5, 5)</pre>
 m \leftarrow m + t(m)
 diag(m) \leftarrow pmax(0, diag(m)) + 1
 (m <- round(cov2cor(m), 2))</pre>
 str(near.m <- nearPD(m, trace = TRUE))</pre>
 round(near.m$mat, 2)
 norm(m - near.m$mat) # 1.102 / 1.08
 if(require("sfsmisc")) {
    m2 <- posdefify(m) # a simpler approach</pre>
    norm(m - m2) # 1.185, i.e., slightly "less near"
 }
 round(nearPD(m, only.values=TRUE), 9)
## A longer example, extended from Jens' original,
## showing the effects of some of the options:
                      0.477, 0.644, 0.478, 0.651, 0.826,
pr <- Matrix(c(1,</pre>
                0.477, 1,
                            0.516, 0.233, 0.682, 0.75,
                0.644, 0.516, 1, 0.599, 0.581, 0.742,
               0.478, 0.233, 0.599, 1,
                                             0.741, 0.8,
               0.651, 0.682, 0.581, 0.741, 1, 0.798,
               0.826, 0.75, 0.742, 0.8, 0.798, 1),
             nrow = 6, ncol = 6)
nc. <- nearPD(pr, conv.tol = 1e-7) # default</pre>
nc.$iterations # 2
nc.1 <- nearPD(pr, conv.tol = 1e-7, corr = TRUE)</pre>
nc.1$iterations # 11 / 12 (!)
     <- nearPD(pr, conv.tol = 1e-15)</pre>
str(ncr)# still 2 iterations
ncr.1 <- nearPD(pr, conv.tol = 1e-15, corr = TRUE)</pre>
ncr.1 $ iterations # 27 / 30 !
ncF <- nearPD(pr, conv.tol = 1e-15, conv.norm = "F")</pre>
stopifnot(all.equal(ncr, ncF))# norm type does not matter at all in this example
## But indeed, the 'corr = TRUE' constraint did ensure a better solution;
## cov2cor() does not just fix it up equivalently :
norm(pr - cov2cor(ncr$mat)) # = 0.09994
norm(pr -
              ncr.1$mat) # = 0.08746 / 0.08805
```

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```
### 3) a real data example from a 'systemfit' model (3 eq.):
(load(system.file("external", "symW.rda", package="Matrix"))) # "symW"
dim(symW) # 24 x 24
class(symW)# "dsCMatrix": sparse symmetric
if(dev.interactive()) image(symW)
EV <- eigen(symW, only=TRUE)$values
summary(EV) ## looking more closely {EV sorted decreasingly}:
tail(EV)# all 6 are negative
EV2 <- eigen(sWpos <- nearPD(symW)$mat, only=TRUE)$values
stopifnot(EV2 > 0)
if(require("sfsmisc")) {
    plot(pmax(1e-3,EV), EV2, type="o", log="xy", xaxt="n",yaxt="n")
    eaxis(1); eaxis(2)
} else plot(pmax(1e-3,EV), EV2, type="o", log="xy")
abline(0,1, col="red3",lty=2)
```

ngeMatrix-class

Class "ngeMatrix" of General Dense Nonzero-pattern Matrices

Description

This is the class of general dense nonzero-pattern matrices, see nMatrix.

Slots

x: Object of class "logical". The logical values that constitute the matrix, stored in column-major order

Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix class.

factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

Extends

Class "ndenseMatrix", directly. Class "lMatrix", by class "ndenseMatrix". Class "denseMatrix", by class "ndenseMatrix". Class "Matrix", by class "ndenseMatrix". Class "Matrix", by class "ndenseMatrix".

Methods

Currently, mainly t() and coercion methods (for as(.)); use, e.g., showMethods(class="ngeMatrix") for details.

See Also

Non-general logical dense matrix classes such as ntrMatrix, or nsyMatrix; *sparse* logical classes such as ngCMatrix.

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Examples

```
showClass("ngeMatrix")
## "lgeMatrix" is really more relevant
```

nMatrix-class

Class "nMatrix" of Non-zero Pattern Matrices

Description

The nMatrix class is the virtual "mother" class of all *non-zero pattern* (or simply *pattern*) matrices in the **Matrix** package.

Slots

Common to all matrix object in the package:

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Dimnames: list of length two; each component containing NULL or a character vector length equal the corresponding Dim element.

Methods

```
There is a bunch of coercion methods (for as(..)), e.g.,
coerce signature(from = "matrix", to = "nMatrix"): Note that these coercions (must) co-
    erce NAs to non-zero, hence conceptually TRUE. This is particularly important when sparseMatrix
    objects are coerced to "nMatrix" and hence to nsparseMatrix.
coerce signature(from = "dMatrix", to = "nMatrix"), and
coerce signature(from = "lMatrix", to = "nMatrix"): For dense matrices with NAs,
    these coercions are valid since Matrix version 1.2.0 (still with a warning or a message if
    "Matrix.warn", or "Matrix.verbose" options are set.)
coerce signature(from = "nMatrix", to = "matrix"): ...
coerce signature(from = "nMatrix", to = "dMatrix"): ...
coerce signature(from = "nMatrix", to = "lMatrix"): ...
Additional methods contain group methods, such as
Ops signature(e1 = "nMatrix", e2 = "\dots"), \dots
Arith signature(e1 = "nMatrix", e2 = "\dots"), \dots
Compare signature(e1 = "nMatrix", e2 = "...."),...
Logic signature(e1 = "nMatrix", e2 = "\dots"), \dots
Summary signature(x = "nMatrix", "...."),...
```

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See Also

The classes lMatrix, nsparseMatrix, and the mother class, Matrix.

Examples

```
getClass("nMatrix")
L3 <- Matrix(upper.tri(diag(3)))
L3 # an "ltCMatrix"
as(L3, "nMatrix") # -> ntC*
## similar, not using Matrix()
as(upper.tri(diag(3)), "nMatrix")# currently "ngTMatrix"
```

nnzero

The Number of Non-Zero Values of a Matrix

Description

Returns the number of non-zero values of a numeric-like R object, and in particular an object x inheriting from class Matrix.

Usage

```
nnzero(x, na.counted = NA)
```

Arguments

x an R object, typically inheriting from class Matrix or numeric.

na.counted

a logical describing how NAs should be counted. There are three possible settings for na.counted:

TRUE NAs *are* counted as non-zero (since "they are not zero").

NA (default)the result will be NA if there are NA's in x (since "NA's are not known, i.e., *may be* zero").

FALSE NAs are *omitted* from x before the non-zero entries are counted.

For sparse matrices, you may often want to use na.counted = TRUE.

Value

the number of non zero entries in x (typically integer).

Note that for a *symmetric* sparse matrix S (i.e., inheriting from class symmetricMatrix), nnzero(S) is typically *twice* the length(S@x).

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Methods

```
signature(x = "ANY") the default method for non-Matrix class objects, simply counts the num-
ber 0s in x, counting NA's depending on the na. counted argument, see above.
signature(x = "denseMatrix") conceptually the same as for traditional matrix objects, care
has to be taken for "symmetricMatrix" objects.
signature(x = "diagonalMatrix"), and signature(x = "indMatrix") fast simple methods
for these special "sparseMatrix" classes.
signature(x = "sparseMatrix") typically, the most interesting method, also carefully taking
"symmetricMatrix" objects into account.
```

See Also

The Matrix class also has a length method; typically, length (M) is much larger than nnzero (M) for a sparse matrix M, and the latter is a better indication of the *size* of M. drop0, zapsmall.

Examples

```
m \leftarrow Matrix(0+1:28, nrow = 4)
m[-3,c(2,4:5,7)] \leftarrow m[3,1:4] \leftarrow m[1:3,6] \leftarrow 0
(mT <- as(m, "dgTMatrix"))</pre>
nnzero(mT)
(S <- crossprod(mT))</pre>
nnzero(S)
str(S) # slots are smaller than nnzero()
stopifnot(nnzero(S) == sum(as.matrix(S) != 0))# failed earlier
data(KNex)
M <- KNex$mm
class(M)
dim(M)
length(M); stopifnot(length(M) == prod(dim(M)))
nnzero(M) # more relevant than length
## the above are also visible from
str(M)
```

norm

Matrix Norms

Description

Computes a matrix norm of x, using Lapack for dense matrices. The norm can be the one norm, the infinity norm, the Frobenius norm, or the maximum modulus among elements of a matrix, as determined by the value of type.

Usage

```
norm(x, type, ...)
```

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Arguments

x a real or complex matrix.
type A character indicating the type of norm desired.
"0", "o" or "1" specifies the one norm, (maximum absolute column sum);
"I" or "i" specifies the infinity norm (maximum absolute row sum);
"F" or "f" specifies the Frobenius norm (the Euclidean norm of x treated as if it were a vector); and
"M" or "m" specifies the maximum modulus of all the elements in x.
The default is "0". Only the first character of type[1] is used.
... further arguments passed to or from other methods.

Details

For dense matrices, the methods eventually call the Lapack functions dlange, dlansy, dlantr, zlange, zlansy, and zlantr.

Value

A numeric value of class "norm", representing the quantity chosen according to type.

References

Anderson, E., et al. (1994). LAPACK User's Guide, 2nd edition, SIAM, Philadelphia.

See Also

onenormest(), an *approximate* randomized estimate of the 1-norm condition number, efficient for large sparse matrices.

Examples

```
x <- Hilbert(9)
norm(x, "1")
norm(x, "I")
norm(x, "F")
norm(x, "M")</pre>
```

nsparseMatrix-classes Sparse "pattern" Matrices

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Description

The nsparseMatrix class is a virtual class of sparse "pattern" matrices, i.e., binary matrices conceptually with TRUE/FALSE entries. Only the positions of the elements that are TRUE are stored.

These can be stored in the "triplet" form (TsparseMatrix, subclasses ngTMatrix, nsTMatrix, and ntTMatrix which really contain pairs, not triplets) or in compressed column-oriented form (class CsparseMatrix, subclasses ngCMatrix, nsCMatrix, and ntCMatrix) or—rarely—in compressed row-oriented form (class RsparseMatrix, subclasses ngRMatrix, nsRMatrix, and ntRMatrix). The second letter in the name of these non-virtual classes indicates general, symmetric, or triangular.

Objects from the Class

Objects can be created by calls of the form new("ngCMatrix", ...) and so on. More frequently objects are created by coercion of a numeric sparse matrix to the pattern form for use in the symbolic analysis phase of an algorithm involving sparse matrices. Such algorithms often involve two phases: a symbolic phase wherein the positions of the non-zeros in the result are determined and a numeric phase wherein the actual results are calculated. During the symbolic phase only the positions of the non-zero elements in any operands are of interest, hence numeric sparse matrices can be treated as sparse pattern matrices.

Slots

- uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular. Present in the triangular and symmetric classes but not in the general class.
- diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N" for non-unit. The implicit diagonal elements are not explicitly stored when diag is "U". Present in the triangular classes only.
- p: Object of class "integer" of pointers, one for each column (row), to the initial (zero-based) index of elements in the column. Present in compressed column-oriented and compressed row-oriented forms only.
- i: Object of class "integer" of length nnzero (number of non-zero elements). These are the row numbers for each TRUE element in the matrix. All other elements are FALSE. Present in triplet and compressed column-oriented forms only.
- j: Object of class "integer" of length nnzero (number of non-zero elements). These are the column numbers for each TRUE element in the matrix. All other elements are FALSE. Present in triplet and compressed column-oriented forms only.

Dim: Object of class "integer" - the dimensions of the matrix.

Methods

coerce signature(from = "dgCMatrix", to = "ngCMatrix"), and many similar ones; typically
you should coerce to "nsparseMatrix" (or "nMatrix"). Note that coercion to a sparse pattern
matrix records all the potential non-zero entries, i.e., explicit ("non-structural") zeroes are
coerced to TRUE, not FALSE, see the example.

```
t signature(x = "ngCMatrix"): returns the transpose of x
```

which signature(x = "lsparseMatrix"), semantically equivalent to base function which(x, arr.ind); for details, see the lMatrix class documentation.

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See Also

the class dgCMatrix

Examples

```
(m \leftarrow Matrix(c(0,0,2:0), 3,5, dimnames=list(LETTERS[1:3],NULL)))
## ``extract the nonzero-pattern of (m) into an nMatrix'':
nm <- as(m, "nsparseMatrix") ## -> will be a "ngCMatrix"
str(nm) # no 'x' slot
             # no longer sparse
nnm <- !nm
(nnm <- as(nnm, "sparseMatrix"))# "lgCMatrix"</pre>
## consistency check:
stopifnot(xor(as( nm, "matrix"),
              as(nnm, "matrix")))
## low-level way of adding "non-structural zeros" :
nnm@x[2:4] <- c(FALSE,NA,NA)
nnm
as(nnm, "nMatrix") # NAs *and* non-structural 0 |---> 'TRUE'
nmm <- as(KNex $ mm, "ngCMatrix")</pre>
str(xlx <- crossprod(nmm))# "nsCMatrix"</pre>
stopifnot(isSymmetric(xlx))
image(xlx, main=paste("crossprod(nmm) : Sparse", class(xlx)))
```

nsyMatrix-class

Symmetric Dense Nonzero-Pattern Matrices

Description

The "nsyMatrix" class is the class of symmetric, dense nonzero-pattern matrices in non-packed storage and "nspMatrix" is the class of of these in packed storage. Only the upper triangle or the lower triangle is stored.

Objects from the Class

Objects can be created by calls of the form new("nsyMatrix", ...).

Slots

- uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.
- x: Object of class "logical". The logical values that constitute the matrix, stored in column-major order.
- Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix class.
- factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

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Extends

```
"nsyMatrix" extends class "ngeMatrix", directly, whereas "nspMatrix" extends class "ndenseMatrix", directly.
```

Both extend class "symmetricMatrix", directly, and class "Matrix" and others, *in*directly, use showClass("nsyMatrix"), e.g., for details.

Methods

Currently, mainly t() and coercion methods (for as(.); use, e.g., showMethods(class="dsyMatrix") for details.

See Also

```
ngeMatrix, Matrix, t
```

Examples

ntrMatrix-class

Triangular Dense Logical Matrices

Description

The "ntrMatrix" class is the class of triangular, dense, logical matrices in nonpacked storage. The "ntpMatrix" class is the same except in packed storage.

Slots

- x: Object of class "logical". The logical values that constitute the matrix, stored in column-major order.
- uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.
- diag: Object of class "character". Must be either "U", for unit triangular (diagonal is all ones), or "N"; see triangularMatrix.
- Dim,Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), see the Matrix class.
- factors: Object of class "list". A named list of factorizations that have been computed for the matrix.

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Extends

```
"ntrMatrix" extends class "ngeMatrix", directly, whereas "ntpMatrix" extends class "ndenseMatrix", directly.

Both extend Class "triangularMatrix", directly, and class "denseMatrix", "lMatrix" and others, indirectly, use showClass("nsyMatrix"), e.g., for details.
```

Methods

Currently, mainly t() and coercion methods (for as(.); use, e.g., showMethods(class="nsyMatrix") for details.

See Also

Classes ngeMatrix, Matrix; function t

Examples

```
showClass("ntrMatrix")

str(new("ntpMatrix"))
(nutr <- as(upper.tri(matrix(,4,4)), "ntrMatrix"))
str(nutp <- as(nutr, "ntpMatrix"))# packed matrix: only 10 = (4+1)*4/2 entries
!nutp ## the logical negation (is *not* logical triangular !)
## but this one is:
stopifnot(all.equal(nutp, as(!!nutp, "ntpMatrix")))</pre>
```

number-class

Class "number" of Possibly Complex Numbers

Description

The class "number" is a virtual class, currently used for vectors of eigen values which can be "numeric" or "complex".

It is a simple class union (setClassUnion) of "numeric" and "complex".

Objects from the Class

Since it is a virtual Class, no objects may be created from it.

```
showClass("number")
stopifnot( is(1i, "number"), is(pi, "number"), is(1:3, "number") )
```

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pMatrix-class

Permutation matrices

Description

The "pMatrix" class is the class of permutation matrices, stored as 1-based integer permutation vectors.

Matrix (vector) multiplication with permutation matrices is equivalent to row or column permutation, and is implemented that way in the **Matrix** package, see the 'Details' below.

Details

Matrix multiplication with permutation matrices is equivalent to row or column permutation. Here are the four different cases for an arbitrary matrix M and a permutation matrix P (where we assume matching dimensions):

where p is the "permutation vector" corresponding to the permutation matrix P (see first note), and i(p) is short for invPerm(p).

Also one could argue that these are really only two cases if you take into account that inversion (solve) and transposition (t) are the same for permutation matrices P.

Objects from the Class

Objects can be created by calls of the form new("pMatrix", ...) or by coercion from an integer permutation vector, see below.

Slots

perm: An integer, 1-based permutation vector, i.e. an integer vector of length Dim[1] whose elements form a permutation of 1:Dim[1].

Dim: Object of class "integer". The dimensions of the matrix which must be a two-element vector of equal, non-negative integers.

Dimnames: list of length two; each component containing NULL or a character vector length equal the corresponding Dim element.

Extends

```
Class "indMatrix", directly.
```

pMatrix-class

Methods

- as(perm, "pMatrix") for numeric perm with integer values.

 coerce signature(from = "pMatrix", to = "matrix"): coercion to a traditional FALSE/TRUE
- coerce signature(from = "pMatrix", to = "matrix"): coercion to a traditional FALSE/IRUE
 matrix of mode logical. (in earlier version of Matrix, it resulted in a 0/1-integer matrix;
 logical makes slightly more sense, corresponding better to the "natural" sparseMatrix counterpart, "ngTMatrix".)
- coerce signature(from = "pMatrix", to = "ngTMatrix"): coercion to sparse logical matrix
 of class ngTMatrix.
- **determinant** signature(x = "pMatrix", logarithm="logical"): Since permutation matrices are orthogonal, the determinant must be +1 or -1. In fact, it is exactly the *sign of the permutation*.
- solve signature(a = "pMatrix", b = "missing"): return the inverse permutation matrix; note
 that solve(P) is identical to t(P) for permutation matrices. See solve-methods for other
 methods.
- t signature(x = "pMatrix"): return the transpose of the permutation matrix (which is also the inverse of the permutation matrix).

Note

For every permutation matrix P, there is a corresponding permutation vector p (of indices, 1:n), and these are related by

```
P <- as(p, "pMatrix")
p <- P@perm
```

see also the 'Examples'.

"Row-indexing" a permutation matrix typically returns an "indMatrix". See "indMatrix" for all other subsetting/indexing and subassignment (A[..] <- v) operations.

See Also

invPerm(p) computes the inverse permutation of an integer (index) vector p.

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```
set.seed(11)
## random permutation matrix :
(p10 <- as(sample(10), "pMatrix"))

## Permute rows / columns of a numeric matrix :
(mm <- round(array(rnorm(3 * 3), c(3, 3)), 2))
mm %*% pm1
pm1 %*% mm
try(as(as.integer(c(3,3,1)), "pMatrix"))# Error: not a permutation
as(pm1, "ngTMatrix")
p10[1:7, 1:4] # gives an "ngTMatrix" (most economic!)

## row-indexing of a <pMatrix> keeps it as an <indMatrix>:
p10[1:3, ]
```

printSpMatrix

Format and Print Sparse Matrices Flexibly

Description

Format and print sparse matrices flexibly. These are the "workhorses" used by the format, show and print methods for sparse matrices. If x is large, printSpMatrix2(x) calls printSpMatrix() twice, namely, for the first and the last few rows, suppressing those in between, and also suppresses columns when x is too wide.

printSpMatrix() basically prints the result of formatSpMatrix().

Usage

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Arguments

an R object inheriting from class sparseMatrix. digits significant digits to use for printing, see print. default, the default, NULL, corresponds to using getOption("digits"). integer, default from options(max.print), influences how many entries of maxp large matrices are printed at all. cld the class definition of x; must be equivalent to getClassDef(class(x)) and exists mainly for possible speedup. character which should be printed for structural zeroes. The default "." may zero.print occasionally be replaced by " " (blank); using "0" would look almost like print()ing of non-sparse matrices. col.names logical or string specifying if and how column names of x should be printed, possibly abbreviated. The default is taken from options ("sparse.colnames") if that is set, otherwise FALSE unless there are less than ten columns. When TRUE the full column names are printed. When col.names is a string beginning with "abb" or "sub" and ending with an integer n (i.e., of the form "abb... <n>"), the column names are abbreviate()d or substring()ed to (target) length n, see the examples. note.dropping.colnames logical specifying, when col.names is FALSE if the dropping of the column names should be noted, TRUE by default. uniDiag logical indicating if the diagonal entries of a sparse unit triangular or unitdiagonal matrix should be formatted as "I" instead of "1" (to emphasize that the 1's are "structural"). col.trailer a string to be appended to the right of each column; this is typically made use of by show(<sparseMatrix>) only, when suppressing columns. suppRows, suppCols logicals or NULL, for printSpMatrix2() specifying if rows or columns should be suppressed in printing. If NULL, sensible defaults are determined from dim(x)and options(c("width", "max.print")). Setting both to FALSE may be a very bad idea. align a string specifying how the zero.print codes should be aligned, i.e., padded as strings. The default, "fancy", takes some effort to align the typical zero.print = "." with the position of 0, i.e., the first decimal (one left of decimal point) of the numbers printed, whereas align = "right" just makes use of print(*, right = TRUE). width number, a positive integer, indicating the approximately desired (line) width of the output, see also fitWidth. fitWidth logical indicating if some effort should be made to match the desired width or temporarily enlarge that if deemed necessary.

Details

formatSpMatrix: If x is large, only the first rows making up the approximately first maxp entries is used, otherwise all of x. .formatSparseSimple() is applied to (a dense version of) the matrix. Then, formatSparseM is used, unless in trivial cases or for sparse matrices without x slot.

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Value

Author(s)

Martin Maechler

See Also

the virtual class sparseMatrix and the classes extending it; maybe sparseMatrix or spMatrix as simple constructors of such matrices.

The underlying utilities formatSparseM and .formatSparseSimple() (on the same page).

Examples

gr-methods

QR Decomposition – S4 Methods and Generic

Description

The "Matrix" package provides methods for the QR decomposition of special classes of matrices. There is a generic function which uses qr as default, but methods defined in this package can take extra arguments. In particular there is an option for determining a fill-reducing permutation of the columns of a sparse, rectangular matrix.

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Usage

```
qr(x, ...)
qrR(qr, complete=FALSE, backPermute=TRUE, row.names = TRUE)
```

Arguments

a numeric or complex matrix whose QR decomposition is to be computed. Logical matrices are coerced to numeric.

qr a QR decomposition of the type computed by qr.

complete logical indicating whether the R matrix is to be completed by binding zero-value rows beneath the square upper triangle.

backPermute logical indicating if the rows of the R matrix should be back permuted such that qrR()'s result can be used directly to reconstruct the original matrix X.

row.names logical indicating if rownames should propagated to the result.

... further arguments passed to or from other methods

Methods

```
    x = "dgCMatrix" QR decomposition of a general sparse double-precision matrix with nrow(x) >= ncol(x). Returns an object of class "sparseQR".
    x = "sparseMatrix" works via "dgCMatrix".
```

See Also

qr; then, the class documentations, mainly sparseQR, and also dgCMatrix.

```
##----- example of pivoting -- from base' qraux.Rd -----
X <- Matrix(cbind(int = 1,</pre>
                  b1=rep(1:0, each=3), b2=rep(0:1, each=3),
                  c1=rep(c(1,0,0), 2), c2=rep(c(0,1,0), 2), c3=rep(c(0,0,1),2)),
            sparse=TRUE)
rownames(X) <- paste0("r", seq_len(nrow(X)))</pre>
dnX <- dimnames(X)</pre>
X # is singular, columns "b2" and "c3" are "extra"
c(rankMatrix(X)) # = 4 (not 6)
##---- regular case ------
Xr \leftarrow X[, -c(3,6)]  # the "regular" (non-singular) version of X
stopifnot(rankMatrix(Xr) == ncol(Xr))
Y \leftarrow cbind(y \leftarrow setNames(1:6, paste0("y", 1:6)))
## regular case:
m <- as.matrix
qXr <- qr( Xr)
qxr <- qr(m(Xr))
qcfXy <- qr.coef (qXr, y)
qcfXY <- qr.coef (qXr, Y)
stopifnot(
```

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```
all.equal(qr.coef(qxr, y), cf <- c(int=6, b1=-3, c1=-2, c2=-1), tol=1e-15)
          all.equal(qr.coef(qxr, Y), as.matrix(cf), tol=1e-15)
        all.equal(unname(qcfXy), unname(cf), tol=1e-15) || # FAIL names: ## FIXME_____
          all.equal(qcfXy, cf, tol=1e-15)
        all.equal(unname(m(qcfXY)), unname(m(cf)), tol=1e-15) || # FAIL dimnames: ## FIXME_____
          all.equal(m(qcfXY), m(cf), tol=1e-15)
          all.equal(y, qr.fitted(qxr, y), tol=2e-15)
          all.equal(y, qr.fitted(qXr, y), tol=2e-15)
          all.equal(m(qr.fitted(qXr, Y)), qr.fitted(qxr, Y), tol=1e-15)
          all.equal( qr.resid (qXr, y), qr.resid (qxr, y), tol=1e-15)
          all.equal(m(qr.resid (qXr, Y)), qr.resid (qxr, Y), tol=1e-15)
##---- singular case ------
(qX \leftarrow qr(X))
qx \leftarrow qr(m(X))
# both @p and @q are non-trivial permutations
stopifnot(identical(dimnames(X), dnX))# some versions changed X's dimnames!
drop0(R. \leftarrow qr.R(qX), tol=1e-15) \# columns *permuted*: c3 b1 ...
Q. \leftarrow qr.Q(qX)
qI \leftarrow sort.list(qX@q) \# the inverse 'q' permutation
(X. \leftarrow drop0(Q. \%*\% R.[, qI], tol=1e-15))## just = X, incl. correct colnames
stopifnot(all(X - X.) < 8*.Machine$double.eps,
          ## qrR(.) returns R already "back permuted" (as with qI):
          identical(R.[, qI], qrR(qX)) )
## In this sense, classical qr.coef() is fine:
cfqx <- qr.coef(qx, y) # quite different from</pre>
nna <- !is.na(cfqx)</pre>
stopifnot(all.equal(unname(qr.fitted(qx,y)),
                    as.numeric(X[,nna] %*% cfqx[nna])))
## FIXME: do these make *any* sense? --- should give warnings !
qr.coef(qX, y)
qr.coef(qX, Y)
rm(m)
```

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Description

Compute 'the' matrix rank, a well-defined functional in theory, somewhat ambigous in practice. We provide several methods, the default corresponding to Matlab's definition.

Usage

Arguments

x numeric matrix, of dimension $n \times m$, say.

tol

nonnegative number specifying a (relative, "scalefree") tolerance for testing of "practically zero" with specific meaning depending on method; by default, $\max(\dim(x)) * .Machine$double.eps$ is according to Matlab's default (for its only method which is our method="tolNorm2").

method

a character string specifying the computational method for the rank, can be abbreviated:

"tolNorm2": the number of singular values >= tol * max(sval);

"qrLINPACK": for a dense matrix, this is the rank of qr(x, tol, LAPACK=FALSE) (which is qr(...)rank);

This ("qr*", dense) version used to be *the* recommended way to compute a matrix rank for a while in the past.

For sparse x, this is equivalent to "qr.R".

"qr.R": this is the rank of triangular matrix R, where qr() uses LAPACK or a "sparseQR" method (see qr-methods) to compute the decomposition QR. The rank of R is then defined as the number of "non-zero" diagonal entries d_i of R, and "non-zero"s fulfill $|d_i| \geq \text{tol} \cdot \max(|d_i|)$.

"qr": is for back compatibility; for dense x, it corresponds to "qrLINPACK", whereas for sparse x, it uses "qr.R".

For all the "qr*" methods, singular values sval are not used, which may be crucially important for a large sparse matrix x, as in that case, when sval is not specified, the default, computing svd() currently coerces x to a dense matrix.

"useGrad": considering the "gradient" of the (decreasing) singular values, the index of the *smallest* gap.

"maybeGrad": choosing method "useGrad" only when that seems *reasonable*; otherwise using "tolNorm2".

sval

numeric vector of non-increasing singular values of x; typically unspecified and computed from x when needed, i.e., unless method = "qr".

warn.t

logical indicating if rankMatrix() should warn when it needs t(x) instead of x. Currently, for method = "qr" only, gives a warning by default because the caller often could have passed t(x) directly, more efficiently.

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Value

positive integer in $1:\min(\dim(x))$, with attributes detailing the method used.

Note

For large sparse matrices x, unless you can specify sval yourself, currently method = "qr" may be the only feasible one, as the others need sval and call svd() which currently coerces x to a denseMatrix which may be very slow or impossible, depending on the matrix dimensions.

Note that in the case of sparse x, method = "qr", all non-strictly zero diagonal entries d_i where counted, up to including **Matrix** version 1.1-0, i.e., that method implicitly used to 1 = 0, see also the seed(42) example below.

Author(s)

Martin Maechler; for the "*Grad" methods, building on suggestions by Ravi Varadhan.

See Also

```
qr, svd.
```

```
rankMatrix(cbind(1, 0, 1:3)) # 2
(meths <- eval(formals(rankMatrix)$method))</pre>
## a "border" case:
H12 <- Hilbert(12)
rankMatrix(H12, tol = 1e-20) # 12; but 11 with default method & tol.
sapply(meths, function(.m.) rankMatrix(H12, method = .m.))
              gr gr.R grLINPACK useGrad maybeGrad
## tolNorm2
##
        11
              12
                   11
                                12
                                        11
## The meaning of 'tol' for method="qrLINPACK" and *dense* x is not entirely "scale free"
rMQL <- function(ex, M) rankMatrix(M, method="qrLINPACK",tol = 10^-ex)
rMQR <- function(ex, M) rankMatrix(M, method="qr.R",
                                                        tol = 10^-ex)
sapply(5:15, rMQL, M = H12) # result is platform dependent
## 7 7 8 10 10 11 11 11 12 12 12 {x86_64}
sapply(5:15, rMQL, M = 1000 * H12) # not identical unfortunately
## 7 7 8 10 11 11 12 12 12 12 12
sapply(5:15, rMQR, M = H12)
## 5 6 7 8 8 9 9 10 10 11 11
sapply(5:15, rMQR, M = 1000 * H12) # the *same*
## "sparse" case:
M15 <- kronecker(diag(x=c(100,1,10)), Hilbert(5))
sapply(meths, function(.m.) rankMatrix(M15, method = .m.))
#--> all 15, but 'useGrad' has 14.
## "large" sparse
n <- 250000; p <- 33; nnz <- 10000
```

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```
L <- sparseMatrix(i = sample.int(n, nnz, replace=TRUE),</pre>
                  j = sample.int(p, nnz, replace=TRUE), x = rnorm(nnz))
(st1 <- system.time(r1 <- rankMatrix(L)))</pre>
                                                  # warning + ~1.5 sec
(st2 <- system.time(r2 <- rankMatrix(L, method = "qr"))) # considerably faster!</pre>
r1[[1]] == print(r2[[1]]) ## --> ( 33 TRUE )
## another sparse-"qr" one, which ``failed'' till 2013-11-23:
set.seed(42)
f1 <- factor(sample(50, 1000, replace=TRUE))</pre>
f2 <- factor(sample(50, 1000, replace=TRUE))</pre>
f3 <- factor(sample(50, 1000, replace=TRUE))
rbind. <- if(getRversion() < "3.2.0") rBind else rbind</pre>
D <- t(do.call(rbind., lapply(list(f1,f2,f3), as, 'sparseMatrix')))
dim(D); nnzero(D) ## 1000 x 150 // 3000 non-zeros (= 2%)
                                  method='qr') == 148,
stopifnot(rankMatrix(D,
  rankMatrix(crossprod(D),method='qr') == 148)
```

rcond

Estimate the Reciprocal Condition Number

Description

Estimate the reciprocal of the condition number of a matrix.

This is a generic function with several methods, as seen by showMethods(rcond).

Usage

```
rcond(x, norm, ...)
## S4 method for signature 'sparseMatrix, character'
rcond(x, norm, useInv=FALSE, ...)
```

Arguments

x	an R object that inherits from the Matrix class.
norm	character string indicating the type of norm to be used in the estimate. The default is "0" for the 1-norm ("0" is equivalent to "1"). For sparse matrices, when useInv=TRUE, norm can be any of the kinds allowed for norm; otherwise, the other possible value is "I" for the infinity norm, see also norm.
useInv	logical (or "Matrix" containing solve(x)). If not false, compute the reciprocal condition number as $1/(\ x\ \cdot \ x^{-1}\)$, where x^{-1} is the inverse of x , solve(x).
	This may be an efficient alternative (only) in situations where solve(x) is fast (or known), e.g., for (very) sparse or triangular matrices.
	Note that the <i>result</i> may differ depending on useInv, as per default, when it is false, an <i>approximation</i> is computed.
	further arguments passed to or from other methods.

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Value

An estimate of the reciprocal condition number of x.

BACKGROUND

The condition number of a regular (square) matrix is the product of the norm of the matrix and the norm of its inverse (or pseudo-inverse).

More generally, the condition number is defined (also for non-square matrices A) as

$$\kappa(A) = \frac{\max_{\|v\|=1} \|Av\|}{\min_{\|v\|=1} \|Av\|}.$$

Whenever x is *not* a square matrix, in our method definitions, this is typically computed via rcond(qr.R(qr(X)), ...) where X is x or t(x).

The condition number takes on values between 1 and infinity, inclusive, and can be viewed as a factor by which errors in solving linear systems with this matrix as coefficient matrix could be magnified.

rcond() computes the *reciprocal* condition number $1/\kappa$ with values in [0, 1] and can be viewed as a scaled measure of how close a matrix is to being rank deficient (aka "singular").

Condition numbers are usually estimated, since exact computation is costly in terms of floating-point operations. An (over) estimate of reciprocal condition number is given, since by doing so overflow is avoided. Matrices are well-conditioned if the reciprocal condition number is near 1 and ill-conditioned if it is near zero.

References

Golub, G., and Van Loan, C. F. (1989). *Matrix Computations*, 2nd edition, Johns Hopkins, Baltimore.

See Also

norm, kappa() from package **base** computes an *approximate* condition number of a "traditional" matrix, even non-square ones, with respect to the p = 2 (Euclidean) norm. solve.

condest, a newer *approximate* estimate of the (1-norm) condition number, particularly efficient for large sparse matrices.

```
x <- Matrix(rnorm(9), 3, 3)
rcond(x)
## typically "the same" (with more computational effort):
1 / (norm(x) * norm(solve(x)))
rcond(Hilbert(9)) # should be about 9.1e-13
## For non-square matrices:
rcond(x1 <- cbind(1,1:10))# 0.05278
rcond(x2 <- cbind(x1, 2:11))# practically 0, since x2 does not have full rank</pre>
```

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```
## sparse
(S1 <- Matrix(rbind(0:1,0, diag(3:-2))))
rcond(S1)
m1 <- as(S1, "denseMatrix")</pre>
all.equal(rcond(S1), rcond(m1))
## wide and sparse
rcond(Matrix(cbind(0, diag(2:-1))))
## Large sparse example -----
m \leftarrow Matrix(c(3,0:2), 2,2)
M <- bdiag(kronecker(Diagonal(2), m), kronecker(m,m))</pre>
36*(iM <- solve(M)) # still sparse
MM <- kronecker(Diagonal(10), kronecker(Diagonal(5),kronecker(m,M)))</pre>
dim(M3 \leftarrow kronecker(bdiag(M,M),MM)) # 12'800 ^ 2
if(interactive()) ## takes about 2 seconds if you have >= 8 GB RAM
  system.time(r <- rcond(M3))</pre>
## whereas this is *fast* even though it computes solve(M3)
system.time(r. <- rcond(M3, useInv=TRUE))</pre>
if(interactive()) ## the values are not the same
 c(r, r.) # 0.05555 0.013888
## for all 4 norms available for sparseMatrix :
cbind(rr <- sapply(c("1","I","F","M"),</pre>
             function(N) rcond(M3, norm=N, useInv=TRUE)))
```

rep2abI

Replicate Vectors into 'abIndex' Result

Description

```
rep2abI(x, times) conceptually computes rep.int(x, times) but with an abIndex class result.
```

Usage

```
rep2abI(x, times)
```

Arguments

x numeric vector times integer (valued) scalar: the number of repetitions

Value

```
a vector of class abIndex
```

See Also

```
rep.int(), the base function; abIseq, abIndex.
```

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Examples

```
(ab <- rep2abI(2:7, 4))
stopifnot(identical(as(ab, "numeric"),
    rep(2:7, 4)))</pre>
```

replValue-class

Virtual Class "replValue" - Simple Class for subassignment Values

Description

The class "replValue" is a virtual class used for values in signatures for sub-assignment of "Matrix" matrices.

In fact, it is a simple class union (setClassUnion) of "numeric" and "logical" (and maybe "complex" in the future).

Objects from the Class

Since it is a virtual Class, no objects may be created from it.

See Also

Subassign-methods, also for examples.

Examples

```
showClass("replValue")
```

rleDiff-class

Class "rleDiff" of rle(diff(.)) Stored Vectors

Description

Class "rleDiff" is for compactly storing long vectors which mainly consist of *linear* stretches. For such a vector x, diff(x) consists of *constant* stretches and is hence well compressable via rle().

Objects from the Class

Objects can be created by calls of the form new("rleDiff", ...). Currently experimental, see below.

Slots

```
first: A single number (of class "numLike", a class union of "numeric" and "logical").
```

rle: Object of class "rle", basically a list with components "lengths" and "values", see rle(). As this is used to encode potentially huge index vectors, lengths may be of type double here.

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Methods

There is a simple show method only.

Note

This is currently an experimental auxiliary class for the class abIndex, see there.

See Also

```
rle, abIndex.
```

Examples

```
showClass("rleDiff")
ab <- c(abIseq(2, 100), abIseq(20, -2))
ab@rleD # is "rleDiff"</pre>
```

rsparsematrix

Random Sparse Matrix

Description

Generate a Random Sparse Matrix Efficiently.

Usage

Arguments

nrow, ncol	number of rows and columns, i.e., the matrix dimension (dim).
density	optional number in $[0, 1]$, the density is the proportion of non-zero entries among all matrix entries. If specified it determines the default for nnz, otherwise nnz needs to be specified.
nnz	number of non-zero entries, for a sparse matrix typically considerably smaller than nrow*ncol. Must be specified if density is not.
symmetric	logical indicating if result should be a matrix of class symmetricMatrix. Note that in the symmetric case, nnz denotes the number of non zero entries of the upper (or lower) part of the matrix, including the diagonal.
rand.x	NULL or the random number generator for the x slot, a function such that rand.x(n) generates a numeric vector of length n. Typical examples are rand.x = rnorm, or rand.x = runif; the default is nice for didactical purposes.
	optionally further arguments passed to sparseMatrix(), notably giveCsparse.

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Details

The algorithm first samples "encoded" (i,j)s without replacement, via one dimensional indices, if not symmetric sample.int(nrow*ncol, nnz), then—if rand.x is not NULL—gets x <- rand.x(nnz) and calls sparseMatrix(i=i, j=j, x=x, ...). When rand.x=NULL, sparseMatrix(i=i, j=j, ...) will return a pattern matrix (i.e., inheriting from nsparseMatrix).

Value

```
a sparseMatrix, say M of dimension (nrow, ncol), i.e., with dim(M) == c(nrow, ncol), if symmetric is not true, with nzM <- nnzero(M) fulfilling nzM <= nnz and typically, nzM == nnz.
```

Author(s)

Martin Maechler

Examples

```
set.seed(17)# to be reproducible
M <- rsparsematrix(8, 12, nnz = 30) # small example, not very sparse
M
M1 <- rsparsematrix(1000, 20, nnz = 123, rand.x = runif)
summary(M1)

## a random *symmetric* Matrix
(S9 <- rsparsematrix(9, 9, nnz = 10, symmetric=TRUE)) # dsCMatrix
nnzero(S9)# ~ 20: as 'nnz' only counts one "triangle"

## a random patter*n* aka boolean Matrix (no 'x' slot):
(n7 <- rsparsematrix(5, 12, nnz = 10, rand.x = NULL))

## a [T]riplet representation sparseMatrix:
T2 <- rsparsematrix(40, 12, nnz = 99, giveCsparse=FALSE)
head(T2)</pre>
```

 ${\it Rsparse Matrix-class} \qquad {\it Class~"Rsparse Matrix"~of~Sparse~Matrices~in~Column-compressed} \\ {\it Form}$

Description

The "RsparseMatrix" class is the virtual class of all sparse matrices coded in sorted compressed row-oriented form. Since it is a virtual class, no objects may be created from it. See showClass("RsparseMatrix") for its subclasses.

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Slots

- j: Object of class "integer" of length nnzero (number of non-zero elements). These are the row numbers for each non-zero element in the matrix.
- p: Object of class "integer" of pointers, one for each row, to the initial (zero-based) index of elements in the row.

Dim, Dimnames: inherited from the superclass, see sparseMatrix.

Extends

```
Class "sparseMatrix", directly. Class "Matrix", by class "sparseMatrix".
```

Methods

Only **few** methods are defined currently on purpose, since we rather use the CsparseMatrix in **Matrix**. Recently, more methods were added but *beware* that these typically do *not* return "RsparseMatrix" results, but rather Csparse* or Tsparse* ones.

```
t signature(x = "RsparseMatrix"): ...
coerce signature(from = "RsparseMatrix", to = "CsparseMatrix"): ...
coerce signature(from = "RsparseMatrix", to = "TsparseMatrix"): ...
```

See Also

its superclass, sparseMatrix, and, e.g., class dgRMatrix for the links to other classes.

Examples

```
showClass("RsparseMatrix")
```

Schur

Schur Decomposition of a Matrix

Description

Computes the Schur decomposition and eigenvalues of a square matrix; see the BACKGROUND information below.

Usage

```
Schur(x, vectors, ...)
```

Arguments

X	numeric square Matrix (inheriting from class "Matrix") or traditional matrix. Missing values (NAs) are not allowed.
vectors	logical. When TRUE (the default), the Schur vectors are computed, and the result is a proper MatrixFactorization of class Schur.
	further arguments passed to or from other methods.

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Details

Based on the Lapack subroutine dgees.

Value

If vectors are TRUE, as per default: If x is a Matrix an object of class Schur, otherwise, for a traditional matrix x, a list with components T, Q, and EValues.

If vectors are FALSE, a list with components

T the upper quasi-triangular (square) matrix of the Schur decomposition.

EValues the vector of numeric or complex eigen values of T or A.

BACKGROUND

If A is a square matrix, then A = Q T t(Q), where Q is orthogonal, and T is upper block-triangular (nearly triangular with either 1 by 1 or 2 by 2 blocks on the diagonal) where the 2 by 2 blocks correspond to (non-real) complex eigenvalues. The eigenvalues of A are the same as those of T, which are easy to compute. The Schur form is used most often for computing non-symmetric eigenvalue decompositions, and for computing functions of matrices such as matrix exponentials.

References

Anderson, E., et al. (1994). LAPACK User's Guide, 2nd edition, SIAM, Philadelphia.

```
Schur(Hilbert(9))
                                 # Schur factorization (real eigenvalues)
(A \leftarrow Matrix(round(rnorm(5*5, sd = 100)), nrow = 5))
(Sch.A <- Schur(A))
eTA <- eigen(Sch.A@T)
str(SchA <- Schur(A, vectors=FALSE))# no 'T' ==> simple list
stopifnot(all.equal(eTA$values, eigen(A)$values, tolerance = 1e-13),
          all.equal(eTA$values,
                     local({z <- Sch.A@EValues</pre>
                            z[order(Mod(z), decreasing=TRUE)]}), tolerance = 1e-13),
          identical(SchA$T, Sch.A@T),
          identical(SchA$EValues, Sch.A@EValues))
## For the faint of heart, we provide Schur() also for traditional matrices:
a.m <- function(M) unname(as(M, "matrix"))</pre>
a <- a.m(A)
Sch.a <- Schur(a)</pre>
stopifnot(identical(Sch.a, list(Q = a.m(Sch.A @ Q),
T = a.m(Sch.A @ T),
EValues = Sch.A@EValues)),
  all.equal(a, with(Sch.a, Q %*% T %*% t(Q)))
)
```

Schur-class

Schur-class

Class "Schur" of Schur Matrix Factorizations

Description

Class "Schur" is the class of Schur matrix factorizations. These are a generalization of eigen value (or "spectral") decompositions for general (possibly asymmetric) square matrices, see the Schur() function.

Objects from the Class

Objects of class "Schur" are typically created by Schur().

Slots

```
"Schur" has slots

T: Upper Block-triangular Matrix object.

Q: Square orthogonal "Matrix".

EValues: numeric or complex vector of eigenvalues of T.

Dim: the matrix dimension: equal to c(n,n) of class "integer".
```

Extends

```
Class "MatrixFactorization", directly.
```

See Also

```
Schur() for object creation; MatrixFactorization.
```

```
showClass("Schur")
Schur(M <- Matrix(c(1:7, 10:2), 4,4))
## Trivial, of course:
str(Schur(Diagonal(5)))
## for more examples, see Schur()</pre>
```

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solve-methods

Methods in Package Matrix for Function solve()

Description

Methods for function solve to solve a linear system of equations, or equivalently, solve for X in

$$AX = B$$

where A is a square matrix, and X, B are matrices or vectors (which are treated as 1-column matrices), and the R syntax is

```
X <- solve(A,B)</pre>
```

In solve(a,b) in the **Matrix** package, a may also be a MatrixFactorization instead of directly a matrix.

Usage

Arguments

a	a square numeric matrix, A , typically of one of the classes in Matrix . Logical matrices are coerced to corresponding numeric ones.
b	numeric vector or matrix (dense or sparse) as RHS of the linear system $Ax=b$.
system	only if a is a CHMfactor: character string indicating the kind of linear system to be solved, see below. Note that the default, "A", does <i>not</i> solve the triangular system (but "L" does).
sparse	only when a is a sparseMatrix, i.e., typically a dgCMatrix: logical specifying if the result should be a (formally) sparse matrix.
tol	only used when a is sparse, in the isSymmetric(a, tol=*) test, where that applies.
	potentially further arguments to the methods.

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Methods

```
signature(a = "ANY", b = "ANY") is simply the base package's S3 generic solve.
signature(a = "CHMfactor", b = "...."), system= * The solve methods for a "CHMfactor"
     object take an optional third argument system whose value can be one of the character strings
     "A", "LDLt", "LD", "DLt", "L", "Lt", "D", "P" or "Pt". This argument describes the system
    to be solved. The default, "A", is to solve Ax = b for x where A is sparse, positive-definite
    matrix that was factored to produce a. Analogously, system = "L" returns the solution x, of
    Lx = b; similarly, for all system codes but "P" and "Pt" where, e.g., x <-solve(a, b, system="P")
    is equivalent to x < P \% \% b.
    If b is a sparseMatrix, system is used as above the corresponding sparse CHOLMOD algo-
    rithm is called.
signature(a = "ddenseMatrix", b = "....") (for all b) work via as(a, "dgeMatrix"), us-
    ing the its methods, see below.
signature(a = "denseLU", b = "missing") basically computes uses triangular forward- and
    back-solve.
signature(a = "dgCMatrix", b = "matrix") , and
signature(a = "dgCMatrix", b = "ddenseMatrix") with extra argument list (sparse = FALSE, tol = .Machine$d
     Uses the sparse lu(a) decomposition (which is cached in a's factor slot). By default,
     sparse=FALSE, returns a denseMatrix, since U^{-1}L^{-1}B may not be sparse at all, even when
     L and U are.
    If sparse=TRUE, returns a sparseMatrix (which may not be very sparse at all, even if a was
    sparse).
signature(a = "dgCMatrix", b = "dsparseMatrix"), and
signature(a = "dgCMatrix", b = "missing") with extra argument list (sparse=FALSE, tol = .Machine$double.e
    Checks if a is symmetric, and in that case, coerces it to "symmetricMatrix", and then com-
    putes a sparse solution via sparse Cholesky factorization, independently of the sparse argu-
    ment. If a is not symmetric, the sparse lu decomposition is used and the result will be sparse
    or dense, depending on the sparse argument, exactly as for the above (b = "ddenseMatrix")
signature(a = "dgeMatrix", b = "....") solve the system via internal LU, calling LAPACK
    routines dgetri or dgetrs.
signature(a = "diagonalMatrix", b = "matrix") and other bs: Of course this is trivially
    implemented, as D^{-1} is diagonal with entries 1/D[i, i].
signature(a = "dpoMatrix", b = "....Matrix") , and
signature(a = "dppMatrix", b = "....Matrix") The Cholesky decomposition of a is calcu-
    lated (if needed) while solving the system.
signature(a = "dsCMatrix", b = "....") All these methods first try Cholmod's Cholesky
     factorization; if that works, i.e., typically if a is positive semi-definite, it is made use of. Other-
     wise, the sparse LU decomposition is used as for the "general" matrices of class "dgCMatrix".
signature(a = "dspMatrix", b = "...."), and
signature(a = "dsyMatrix", b = "....") all end up calling LAPACK routines dsptri, dsptrs,
    dsytrs and dsytri.
signature(a = "dtCMatrix", b = "CsparseMatrix") ,
```

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See Also

solve, lu, and class documentations CHMfactor, sparseLU, and MatrixFactorization.

```
## A close to symmetric example with "quite sparse" inverse:
n1 <- 7; n2 <- 3
dd <- data.frame(a = gl(n1,n2), b = gl(n2,1,n1*n2))# balanced 2-way
X \leftarrow sparse.model.matrix(~-1+ a + b, dd)# no intercept --> even sparser
XXt <- tcrossprod(X)</pre>
diag(XXt) \leftarrow rep(c(0,0,1,0), length.out = nrow(XXt))
n <- nrow(ZZ <- kronecker(XXt, Diagonal(x=c(4,1))))</pre>
image(a <- 2*Diagonal(n) + ZZ %*% Diagonal(x=c(10, rep(1, n-1))))</pre>
isSymmetric(a) # FALSE
image(drop0(skewpart(a)))
image(ia0 <- solve(a)) # checker board, dense [but really, a is singular!]</pre>
try(solve(a, sparse=TRUE))##-> error [ TODO: assertError ]
ia. <- solve(a, sparse=TRUE, tol = 1e-19)##-> *no* error
if(R.version$arch == "x86_64")
  ## Fails on 32-bit [Fedora 19, R 3.0.2] from Matrix 1.1-0 on [FIXME ??] only
  stopifnot(all.equal(as.matrix(ia.), as.matrix(ia0)))
a <- a + Diagonal(n)</pre>
iad <- solve(a)</pre>
ias <- solve(a, sparse=TRUE)</pre>
stopifnot(all.equal(as(ias, "denseMatrix"), iad, tolerance=1e-14))
I. <- iad %*% a
                       ; image(I.)
I0 <- drop0(zapsmall(I.)); image(I0)</pre>
.I <- a %*% iad
.I0 <- drop0(zapsmall(.I))</pre>
stopifnot( all.equal(as(I0, "diagonalMatrix"), Diagonal(n)),
            all.equal(as(.I0, "diagonalMatrix"), Diagonal(n)) )
```

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sparse.model.matrix Construct Sparse Design / Model Matrices

Description

Construct a sparse model or "design" matrix, form a formula and data frame (sparse.model.matrix) or a single factor (fac2sparse).

The fac2[Ss]parse() functions are utilities, also used internally in the principal user level function sparse.model.matrix().

Usage

```
sparse.model.matrix(object, data = environment(object),
   contrasts.arg = NULL, xlev = NULL, transpose = FALSE,
   drop.unused.levels = FALSE, row.names = TRUE,
   verbose = FALSE, ...)
fac2sparse(from, to = c("d", "i", "l", "n", "z"),
  drop.unused.levels = TRUE, giveCsparse = TRUE)
fac2Sparse(from, to = c("d", "i", "l", "n", "z"),
  drop.unused.levels = TRUE, giveCsparse = TRUE,
  factorPatt12, contrasts.arg = NULL)
```

Arguments

object	an object of an ap	opropriate class.	For the default meth	od, a model formula or

terms object.

data a data frame created with model.frame. If another sort of object, model.frame

is called first.

contrasts.arg

for sparse.model.matrix(): A list, whose entries are contrasts suitable for input to the contrasts replacement function and whose names are the

names of columns of data containing factors.

for fac2Sparse(): character string or NULL or (coercable to) "sparseMatrix",

specifying the contrasts to be applied to the factor levels.

xlev to be used as argument of model. frame if data has no "terms" attribute.

logical indicating if the transpose should be returned; if the transposed is used transpose

anyway, setting transpose = TRUE is more efficient.

drop.unused.levels

should factors have unused levels dropped? The default for sparse.model.matrix has been changed to FALSE, 2010-07, for compatibility with R's standard (dense)

model.matrix().

logical indicating if row names should be used. row.names

logical or integer indicating if (and how much) progress output should be printed. verbose

further arguments passed to or from other methods.

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from	(for fac2sparse():) a factor.
to	a character indicating the "kind" of sparse matrix to be returned. The default, "d" is for double.
giveCsparse	(for fac2sparse():) logical indicating if the result must be a CsparseMatrix.
factorPatt12	logical vector, say fp, of length two; when fp[1] is true, return "contrasted" t(X); when fp[2] is true, the original ("dummy") t(X), i.e, the result of fac2sparse().

Value

a sparse matrix, extending CsparseMatrix (for fac2sparse() if giveCsparse is true as per default; a TsparseMatrix, otherwise).

For fac2Sparse(), a list of length two, both components with the corresponding transposed model matrix, where the corresponding factorPatt12 is true.

Note that model.Matrix(*, sparse=TRUE) from package **MatrixModels** may be often be preferable to sparse.model.matrix() nowadays, as model.Matrix() returns modelMatrix objects with additional slots assign and contrasts which relate back to the variables used.

fac2sparse(), the basic workhorse of sparse.model.matrix(), returns the transpose (t) of the model matrix.

Author(s)

Doug Bates and Martin Maechler, with initial suggestions from Tim Hesterberg.

See Also

```
model.matrix in standard R's package stats.
model.Matrix which calls sparse.model.matrix or model.matrix depending on its sparse argument may be preferred to sparse.model.matrix.

as(f, "sparseMatrix") (see coerce(from = "factor", ...) in the class doc sparseMatrix) produces the transposed sparse model matrix for a single factor f (and no contrasts).
```

sparseLU-class

sparseLU-class

Sparse LU decomposition of a square sparse matrix

Description

Objects of this class contain the components of the LU decomposition of a sparse square matrix.

Objects from the Class

Objects can be created by calls of the form new("sparseLU", ...) but are more commonly created by function lu() applied to a sparse matrix, such as a matrix of class dgCMatrix.

Slots

- L: Object of class "dtCMatrix", the lower triangular factor from the left.
- U: Object of class "dtCMatrix", the upper triangular factor from the right.
- p: Object of class "integer", permutation applied from the left.
- q: Object of class "integer", permutation applied from the right.

Dim: the dimension of the original matrix; inherited from class MatrixFactorization.

Extends

```
Class "LU", directly. Class "MatrixFactorization", by class "LU".
```

Methods

expand signature(x = "sparseLU") Returns a list with components P, L, U, and Q, where P and Q represent fill-reducing permutations, and L, and U the lower and upper triangular matrices of the decomposition. The original matrix corresponds to the product P'LUQ.

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Note

The decomposition is of the form

$$A = P'LUQ$$
.

or equivalently PAQ' = LU, where all matrices are sparse and of size $n \times n$. The matrices P and Q, and their transposes P' and Q' are permutation matrices, L is lower triangular and U is upper triangular.

See Also

```
lu, solve, dgCMatrix
```

Examples

```
## Extending the one in examples(lu), calling the matrix A,
## and confirming the factorization identities :
A <- as(readMM(system.file("external/pores_1.mtx",
                            package = "Matrix")),
         "CsparseMatrix")
## with dimnames(.) - to see that they propagate to L, U :
dimnames(A) <- dnA <- list(paste0("r", seq_len(nrow(A))),</pre>
                           paste0("C", seq_len(ncol(A))))
str(luA <- lu(A)) # p is a 0-based permutation of the rows
                  # q is a 0-based permutation of the columns
xA <- expand(luA)
## which is simply doing
stopifnot(identical(xA$ L, luA@L),
          identical(xA$ U, luA@U),
          identical(xA$ P, as(luA@p +1L, "pMatrix")),
          identical(xA$ Q, as(luA@q +1L, "pMatrix")))
P.LUQ <- with(xA, t(P) %*% L %*% U %*% Q)
stopifnot(all.equal(A, P.LUQ, tolerance = 1e-12),
          identical(dimnames(P.LUQ), dnA))
## permute rows and columns of original matrix
pA \leftarrow A[luA@p + 1L, luA@q + 1L]
stopifnot(identical(pA, with(xA, P %*% A %*% t(Q))))
pLU <- drop0(luA@L %*% luA@U) # L %*% U -- dropping extra zeros
stopifnot(all.equal(pA, pLU, tolerance = 1e-12))
```

SparseM-conversions Sparse Matrix Coercion from and to those from package SparseM

Description

Methods for coercion from and to sparse matrices from package **SparseM** are provided here, for ease of porting functionality to the **Matrix** package, and comparing functionality of the two packages. All these work via the usual as(., "<class>") coercion,

```
as(from, Class)
```

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Methods

```
from = "matrix.csr", to = "dgRMatrix" ...
from = "matrix.csc", to = "dgCMatrix" ...
from = "matrix.coo", to = "dgTMatrix" ...
from = "dgRMatrix", to = "matrix.csr" ...
from = "dgCMatrix", to = "matrix.csc" ...
from = "dgTMatrix", to = "matrix.coo" ...
from = "sparseMatrix", to = "matrix.cso" ...
from = "sparseMatrix", to = "matrix.csr" ...
from = "matrix.csr", to = "dgCMatrix" ...
from = "matrix.cso", to = "dgCMatrix" ...
from = "matrix.csr", to = "Matrix" ...
from = "matrix.csc", to = "Matrix" ...
from = "matrix.cso", to = "Matrix" ...
```

See Also

The documentation in CRAN package **SparseM**, such as SparseM.ontology, and one important class, matrix.csr.

sparseMatrix

General Sparse Matrix Construction from Nonzero Entries

Description

User friendly construction of a compressed, column-oriented, sparse matrix, inheriting from class CsparseMatrix (or TsparseMatrix if giveCsparse is false), from locations (and values) of its non-zero entries.

This is the recommended user interface rather than direct new("***Matrix",) calls.

Usage

Arguments

i,j

integer vectors of the same length specifying the locations (row and column indices) of the non-zero (or non-TRUE) entries of the matrix. Note that for *repeated* pairs (i_k, j_k) , when x is not missing, the corresponding x_k are *added*, in consistency with the definition of the "TsparseMatrix" class, unless use.last.ij is true, in which case only the *last* of the corresponding (i_k, j_k, x_k) triplet is used.

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p	numeric (integer valued) vector of pointers, one for each column (or row), to the initial (zero-based) index of elements in the column (or row). Exactly one of i, j or p must be missing.
X	optional values of the matrix entries. If specified, must be of the same length as i / j, or of length one where it will be recycled to full length. If missing, the resulting matrix will be a 0/1 pattern matrix, i.e., extending class nsparseMatrix.
dims	optional, non-negative, integer, dimensions vector of length 2. Defaults to c(max(i), max(j)).
dimnames	optional list of dimnames; if not specified, none, i.e., NULL ones, are used.
symmetric	logical indicating if the resulting matrix should be symmetric. In that case, only the lower or upper triangle needs to be specified via $(i/j/p)$.
triangular	logical indicating if the resulting matrix should be triangular. In that case, the lower or upper triangle needs to be specified via $(i/j/p)$.
index1	logical scalar. If TRUE, the default, the index vectors i and/or j are 1-based, as is the convention in R. That is, counting of rows and columns starts at 1. If FALSE the index vectors are 0-based so counting of rows and columns starts at 0; this corresponds to the internal representation.
giveCsparse	logical indicating if the result should be a CsparseMatrix or a TsparseMatrix. The default, TRUE is very often more efficient subsequently, but not always.
check	logical indicating if a validity check is performed; do not set to FALSE unless you know what you're doing!
use.last.ij	logical indicating if in the case of repeated, i.e., duplicated pairs (i_k, j_k) only the last one should be used. The default, FALSE, corresponds to the "TsparseMatrix" definition.

Details

Exactly one of the arguments i, j and p must be missing.

In typical usage, p is missing, i and j are vectors of positive integers and x is a numeric vector. These three vectors, which must have the same length, form the triplet representation of the sparse matrix.

If i or j is missing then p must be a non-decreasing integer vector whose first element is zero. It provides the compressed, or "pointer" representation of the row or column indices, whichever is missing. The expanded form of p, rep(seq_along(dp),dp) where dp <- diff(p), is used as the (1-based) row or column indices.

You cannot set both singular and triangular to true; rather use Diagonal() (or its alternatives, see there).

The values of i, j, p and index1 are used to create 1-based index vectors i and j from which a TsparseMatrix is constructed, with numerical values given by x, if non-missing. Note that in that case, when some pairs (i_k, j_k) are repeated (aka "duplicated"), the corresponding x_k are added, in consistency with the definition of the "TsparseMatrix" class, unless use.last.ij is set to true.

By default, when giveCsparse is true, the CsparseMatrix derived from this triplet form is returned.

The reason for returning a CsparseMatrix object instead of the triplet format by default is that the compressed column form is easier to work with when performing matrix operations. In particular, if there are no zeros in x then a CsparseMatrix is a unique representation of the sparse matrix.

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Value

A sparse matrix, by default (see giveCsparse) in compressed, column-oriented form, as an R object inheriting from both CsparseMatrix and generalMatrix.

Note

You do need to use index1 = FALSE (or add + 1 to i and j) if you want use the 0-based i (and j) slots from existing sparse matrices.

See Also

Matrix(*, sparse=TRUE) for the constructor of such matrices from a *dense* matrix. That is easier in small sample, but much less efficient (or impossible) for large matrices, where something like sparseMatrix() is needed. Further bdiag and Diagonal for (block-)diagonal and bandSparse for banded sparse matrix constructors.

Random sparse matrices via rsparsematrix().

The standard R xtabs(*, sparse=TRUE), for sparse tables and sparse.model.matrix() for building sparse model matrices.

Consider CsparseMatrix and similar class definition help files.

```
## simple example
i \leftarrow c(1,3:8); j \leftarrow c(2,9,6:10); x \leftarrow 7 * (1:7)
(A \leftarrow sparseMatrix(i, j, x = x))
                                                       ## 8 x 10 "dgCMatrix"
summary(A)
str(A) # note that *internally* 0-based row indices are used
(sA <- sparseMatrix(i, j, x = x, symmetric = TRUE)) ## 10 x 10 "dsCMatrix"
(tA <- sparseMatrix(i, j, x = x, triangular= TRUE)) ## 10 x 10 "dtCMatrix"
stopifnot(all(sA == tA + t(tA)),
           identical(sA, as(tA + t(tA), "symmetricMatrix")))
## dims can be larger than the maximum row or column indices
(AA \leftarrow sparseMatrix(c(1,3:8), c(2,9,6:10), x = 7 * (1:7), dims = c(10,20)))
summary(AA)
## i, j and x can be in an arbitrary order, as long as they are consistent
set.seed(1); (perm <- sample(1:7))</pre>
(A1 <- sparseMatrix(i[perm], j[perm], x = x[perm]))
stopifnot(identical(A, A1))
## The slots are 0-index based, so
try( sparseMatrix(i=A@i, p=A@p, x= seq_along(A@x)) )
## fails and you should say so: 1-indexing is FALSE:
     sparseMatrix(i=A@i, p=A@p, x= seq_along(A@x), index1 = FALSE)
## the (i,j) pairs can be repeated, in which case the x's are summed
(args \leftarrow data.frame(i = c(i, 1), j = c(j, 2), x = c(x, 2)))
(Aa <- do.call(sparseMatrix, args))</pre>
```

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```
## explicitly ask for elimination of such duplicates, so
## that the last one is used:
(A. <- do.call(sparseMatrix, c(args, list(use.last.ij = TRUE))))</pre>
stopifnot(Aa[1,2] == 9, # 2+7 == 9
          A.[1,2] == 2) # 2 was *after* 7
## for a pattern matrix, of course there is no "summing":
(nA <- do.call(sparseMatrix, args[c("i","j")]))</pre>
dn <- list(LETTERS[1:3], letters[1:5])</pre>
\#\# pointer vectors can be used, and the (i,x) slots are sorted if necessary:
m \leftarrow sparseMatrix(i = c(3,1, 3:2, 2:1), p = c(0:2, 4,4,6), x = 1:6, dimnames = dn)
str(m)
stopifnot(identical(dimnames(m), dn))
sparseMatrix(x = 2.72, i=1:3, j=2:4) # recycling x
sparseMatrix(x = TRUE, i=1:3, j=2:4) # recycling x, |--> "lgCMatrix"
## no 'x' --> patter*n* matrix:
(n <- sparseMatrix(i=1:6, j=rev(2:7)))# -> ngCMatrix
## an empty sparse matrix:
(e <- sparseMatrix(dims = c(4,6), i={}, j={}))
## a symmetric one:
(sy <- sparseMatrix(i = c(2,4,3:5), j = c(4,7:5,5), x = 1:5,
                     dims = c(7,7), symmetric=TRUE))
stopifnot(isSymmetric(sy),
          identical(sy, ## switch i <-> j {and transpose }
    t( sparseMatrix(j= c(2,4,3:5), i= c(4,7:5,5), x = 1:5,
                    dims = c(7,7), symmetric=TRUE))))
## rsparsematrix() calls sparseMatrix() :
M1 <- rsparsematrix(1000, 20, nnz = 200)
summary(M1)
## pointers example in converting from other sparse matrix representations.
if(require(SparseM) && packageVersion("SparseM") >= 0.87 &&
  nzchar(dfil <- system.file("extdata", "rua_32_ax.rua", package = "SparseM"))) {</pre>
 X <- model.matrix(read.matrix.hb(dfil))</pre>
 XX <- sparseMatrix(j = X@ja, p = X@ia - 1L, x = X@ra, dims = X@dimension)
 validObject(XX)
 ## Alternatively, and even more user friendly :
 X. <- as(X, "Matrix") # or also</pre>
 X2 <- as(X, "sparseMatrix")</pre>
 stopifnot(identical(XX, X.), identical(X., X2))
}
```

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Description

Virtual Mother Class of All Sparse Matrices

Slots

Dim: Object of class "integer" - the dimensions of the matrix - must be an integer vector with exactly two non-negative values.

Dimnames: a list of length two - inherited from class Matrix, see Matrix.

Extends

Class "Matrix", directly.

Methods

```
show (object = "sparseMatrix"): The show method for sparse matrices prints "structural"
zeroes as "." using printSpMatrix() which allows further customization.
```

```
print signature(x = "sparseMatrix"), ....
```

The print method for sparse matrices by default is the same as show() but can be called with extra optional arguments, see printSpMatrix().

format signature(x = "sparseMatrix"),

The format method for sparse matrices, see formatSpMatrix() for details such as the extra optional arguments.

summary (object = "sparseMatrix"): Returns an object of S3 class "sparseSummary" which is basically a data.frame with columns (i,j,x) (or just (i,j) for nsparseMatrix class objects) with the stored (typically non-zero) entries. The print method resembles Matlab's way of printing sparse matrices, and also the MatrixMarket format, see writeMM.

cbind2 (x = *, y = *): several methods for binding matrices together, column-wise, see the basic cbind and rbind functions.

Note that the result will typically be sparse, even when one argument is dense and larger than the sparse one.

rbind2 (x = *, y = *): binding matrices together row-wise, see cbind2 above.

determinant (x = "sparseMatrix", logarithm=TRUE): determinant() methods for sparse
 matrices typically work via Cholesky or lu decompositions.

diag (x = "sparseMatrix"): extracts the diagonal of a sparse matrix.

dim<- signature(x = "sparseMatrix", value = "ANY"): allows to reshape a sparse matrix
to a sparse matrix with the same entries but different dimensions. value must be of length
two and fulfill prod(value) == prod(dim(x)).</pre>

coerce signature(from = "factor", to = "sparseMatrix"): Coercion of a factor to "sparseMatrix"
produces the matrix of indicator rows stored as an object of class "dgCMatrix". To obtain
columns representing the interaction of the factor and a numeric covariate, replace the "x" slot
of the result by the numeric covariate then take the transpose. Missing values (NA) from the
factor are translated to columns of all 0s.

See also colSums, norm, ... for methods with separate help pages.

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Note

In method selection for multiplication operations (i.e. %*% and the two-argument form of crossprod) the sparseMatrix class takes precedence in the sense that if one operand is a sparse matrix and the other is any type of dense matrix then the dense matrix is coerced to a dgeMatrix and the appropriate sparse matrix method is used.

See Also

sparseMatrix, and its references, such as xtabs(*, sparse=TRUE), or sparse.model.matrix(),
for constructing sparse matrices.

T2graph for conversion of "graph" objects (package **graph**) to and from sparse matrices.

Examples

```
showClass("sparseMatrix") ## and look at the help() of its subclasses
M <- Matrix(0, 10000, 100)
M[1,1] <- M[2,3] <- 3.14
M ## show(.) method suppresses printing of the majority of rows

data(CAex); dim(CAex) # 72 x 72 matrix
determinant(CAex) # works via sparse lu(.)

## factor -> t( <sparse design matrix> ) :
    (fact <- gl(5, 3, 30, labels = LETTERS[1:5]))
    (Xt <- as(fact, "sparseMatrix")) # indicator rows

## missing values --> all-0 columns:
f.mis <- fact
i.mis <- c(3:5, 17)
is.na(f.mis) <- i.mis

Xt != (X. <- as(f.mis, "sparseMatrix")) # differ only in columns 3:5,17
stopifnot(all(X.[,i.mis] == 0), all(Xt[,-i.mis] == X.[,-i.mis]))</pre>
```

sparseQR-class

Sparse QR decomposition of a sparse matrix

Description

Objects class "sparseQR" represent a QR decomposition of a sparse $n \times p$ rectangular matrix X, typically resulting from qr()

Details

The decomposition is of the form A[p+1,] = Q %% R, if the q slot is of length 0 or A[p+1,q+1] = Q %% R where A is a sparse $m \times n$ matrix ($m \ge n$), R is an $m \times n$ matrix that is zero below the main diagonal. The p slot is a 0-based permutation of 1:m applied to the rows of the original matrix. If the q slot has length n it is a 0-based permutation of 1:n applied to the columns of the original matrix to reduce the amount of "fill-in" in the matrix R.

sparseQR-class

The matrix Q is a "virtual matrix". It is the product of n Householder transformations. The information to generate these Householder transformations is stored in the V and beta slots.

The "sparseQR" methods for the qr.* functions return objects of class "dgeMatrix" (see dgeMatrix). Results from qr.coef, qr.resid and qr.fitted (when k == ncol(R)) are well-defined and should match those from the corresponding dense matrix calculations. However, because the matrix Q is not uniquely defined, the results of qr.qy and qr.qty do not necessarily match those from the corresponding dense matrix calculations.

Also, the results of qr.qy and qr.qty apply to the permuted column order when the q slot has length n.

Objects from the Class

Objects can be created by calls of the form new("sparseQR", ...) but are more commonly created by function qr applied to a sparse matrix such as a matrix of class dgCMatrix.

Slots

V: Object of class "dgCMatrix". The columns of V are the vectors that generate the Householder transformations of which the matrix Q is composed.

beta: Object of class "numeric", the normalizing factors for the Householder transformations.

- p: Object of class "integer": Permutation (of 0:(n-1)) applied to the rows of the original matrix.
- R: Object of class "dgCMatrix": An upper triangular matrix of dimension \
- q: Object of class "integer": Permutation applied from the right. Can be of length 0 which implies no permutation.

Methods

qr.R signature(qr = "sparseQR"): compute the upper triangular R matrix of the QR decomposition. Note that this currently warns because of possible permutation mismatch with the classical qr.R() result, and you can suppress these warnings by setting options() either "Matrix.quiet.qr.R" or (the more general) either "Matrix.quiet" to TRUE.

```
qr.Q signature(qr = "sparseQR"): compute the orthogonal Q matrix of the QR decomposition.
qr.coef signature(qr = "sparseQR", y = "ddenseMatrix"): ...
qr.coef signature(qr = "sparseQR", y = "matrix"): ...
qr.fitted signature(qr = "sparseQR", y = "numeric"): ...
qr.fitted signature(qr = "sparseQR", y = "ddenseMatrix"): ...
qr.fitted signature(qr = "sparseQR", y = "matrix"): ...
qr.fitted signature(qr = "sparseQR", y = "numeric"): ...
qr.qty signature(qr = "sparseQR", y = "ddenseMatrix"): ...
qr.qty signature(qr = "sparseQR", y = "matrix"): ...
qr.qty signature(qr = "sparseQR", y = "numeric"): ...
qr.qty signature(qr = "sparseQR", y = "numeric"): ...
qr.qty signature(qr = "sparseQR", y = "ddenseMatrix"): ...
qr.qty signature(qr = "sparseQR", y = "ddenseMatrix"): ...
```

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```
qr.qy signature(qr = "sparseQR", y = "numeric"): ...
qr.resid signature(qr = "sparseQR", y = "ddenseMatrix"): ...
qr.resid signature(qr = "sparseQR", y = "matrix"): ...
qr.resid signature(qr = "sparseQR", y = "numeric"): ...
solve signature(a = "sparseQR", b = "ANY"): For solve(a,b), simply uses qr.coef(a,b).
```

See Also

```
gr.qr.Q, gr.R, gr.fitted, gr.resid, gr.coef, gr.qty, gr.qy, dgCMatrix, dgeMatrix.
```

Examples

sparseVector

Sparse Vector Construction from Nonzero Entries

Description

User friendly construction sparse vectors, i.e., objects inheriting from class sparseVector, from indices and values of its non-zero entries.

Usage

```
sparseVector(x, i, length)
```

Arguments

x vector of the non zero entries.

i integer vector (of the same length as x) specifying the indices of the non-zero

(or non-TRUE) entries of the sparse vector.

length length of the sparse vector.

Details

zero entries in x are dropped automatically, analogously as drop0() acts on sparse matrices.

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Value

a sparse vector, i.e., inheriting from class sparseVector.

Author(s)

Martin Maechler

See Also

sparseMatrix() constructor for sparse matrices; the class sparseVector.

Examples

sparseVector-class

Sparse Vector Classes

Description

Sparse Vector Classes: The virtual mother class "sparseVector" has the five actual daughter classes "dsparseVector", "isparseVector", "lsparseVector", "nsparseVector", and "zsparseVector", where we've mainly implemented methods for the d*, 1* and n* ones.

Slots

length: class "numeric" - the length of the sparse vector. Note that "numeric" can be considerably larger than the maximal "integer", .Machine\$integer.max, on purpose.

i: class "numeric" - the (1-based) indices of the non-zero entries. Must *not* be NA and strictly sorted increasingly.

Note that "integer" is "part of" "numeric", and can (and often will) be used for non-huge sparse Vectors.

x: (for all but "nsparseVector"): the non-zero entries. This is of class "numeric" for class "dsparseVector", "logical" for class "lsparseVector", etc.

Note that "nsparseVector"s have no x slot. Further, mainly for ease of method definitions, we've defined the class union (see setClassUnion) of all sparse vector classes which *have* an x slot, as class "xsparseVector".

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Methods

```
length signature(x = "sparseVector"): simply extracts the length slot.
show signature(object = "sparseVector"): The show method for sparse vectors prints "struc-
     tural" zeroes as "." using the non-exported prSpVector function which allows further cus-
     tomization such as replacing "." by " " (blank).
     Note that options (max.print) will influence how many entries of large sparse vectors are
     printed at all.
as.vector signature(x = "sparseVector", mode = "character") coerces sparse vectors to
     "regular", i.e., atomic vectors. This is the same as as(x, "vector").
as ..: see coerce below
coerce signature(from = "sparseVector", to = "sparseMatrix"), and
coerce signature(from = "sparseMatrix", to = "sparseVector"), etc: coercions to and
     from sparse matrices (sparseMatrix) are provided and work analogously as in standard R,
     i.e., a vector is coerced to a 1-column matrix.
dim<- signature(x = "sparseVector", value = "integer") coerces a sparse vector to a
     sparse Matrix, i.e., an object inheriting from sparseMatrix, of the appropriate dimension.
head signature(x = "sparseVector"): as with R's (package util) head, head(x,n) (for n > \infty
     1) is equivalent to x[1:n], but here can be much more efficient, see the example.
tail signature(x = "sparseVector"): analogous to head, see above.
toeplitz signature(x = "sparseVector"): as toeplitz(x), produce the n \times n Toeplitz matrix
     from x, where n = length(x).
rep signature(x = "sparseVector") repeat x, with the same argument list (x, times, length.out, each,...)
     as the default method for rep().
Ops signature(e1 = "sparseVector", e2 = "*"): define arithmetic, compare and logic
     operations, (see Ops).
Summary signature(x = "sparseVector"): define all the Summary methods.
[ signature(x = "atomicVector", i = ...): not only can you subset (aka "index into") spar-
     seVectors x[i] using sparseVectors i, but we also support efficient subsetting of traditional
     vectors x by logical sparse vectors (i.e., i of class "nsparseVector" or "1sparseVector").
is.na, is.finite, is.infinite (x = "sparseVector"), and
is.na, is.finite, is.infinite (x = "nsparseVector"): return logical or "nsparseVector" of the
     same length as x, indicating if/where x is NA (or NaN), finite or infinite, entirely analogously to
     the corresponding base R functions.
```

See Also

```
sparseVector() for friendly construction of sparse vectors (apart from as(*, "sparseVector")).
```

Examples

```
getClass("sparseVector")
getClass("dsparseVector")
getClass("xsparseVector")# those with an 'x' slot
```

sparse Vector-class

```
sx \leftarrow c(0,0,3, 3.2, 0,0,0,-3:1,0,0,2,0,0,5,0,0)
(ss <- as(sx, "sparseVector"))</pre>
ix <- as.integer(round(sx))</pre>
(is <- as(ix, "sparseVector"))</pre>
## an "isparseVector" (!)
## rep() works too:
(ri <- rep(is, length.out= 25))</pre>
## Using `dim<-` as in base R :
r <- ss
dim(r) \leftarrow c(4,5) # becomes a sparse Matrix:
## or coercion (as as.matrix() in base R):
as(ss, "Matrix")
stopifnot(all(ss == print(as(ss, "CsparseMatrix"))))
## currently has "non-structural" FALSE -- printing as ":"
(lis <- is & FALSE)
(nn <- is[is == 0]) # all "structural" FALSE</pre>
## NA-case
sN \leftarrow sx; sN[4] \leftarrow NA
(svN <- as(sN, "sparseVector"))</pre>
v \leftarrow as(c(0,0,3, 3.2, rep(0,9),-3,0,-1, rep(0,20),5,0),
          "sparseVector")
v \leftarrow rep(rep(v, 50), 5000)
set.seed(1); v[sample(v@i, 1e6)] <- 0</pre>
str(v)
system.time(for(i in 1:4) hv <- head(v, 1e6))
## user system elapsed
## 0.033 0.000 0.032
system.time(for(i in 1:4) h2 \leftarrow v[1:1e6])
## user system elapsed
## 1.317 0.000 1.319
stopifnot(identical(hv, h2),
          identical(is | FALSE, is != 0),
  validObject(svN), validObject(lis), as.logical(is.na(svN[4])),
  identical(is^2 > 0, is & TRUE),
  all(!lis), !any(lis), length(nn@i) == 0, !any(nn), all(!nn),
  sum(lis) == 0, !prod(lis), range(lis) == c(0,0))
## create and use the t(.) method:
t(x20 \leftarrow sparseVector(c(9,3:1), i=c(1:2,4,7), length=20))
(T20 \leftarrow toeplitz(x20))
stopifnot(is(T20, "symmetricMatrix"), is(T20, "sparseMatrix"),
```

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spMatrix

Sparse Matrix Constructor From Triplet

Description

User friendly construction of a sparse matrix (inheriting from class TsparseMatrix) from the triplet representation.

This is much less flexible than sparseMatrix() and hence somewhat deprecated.

Usage

```
spMatrix(nrow, ncol, i = integer(), j = integer(), x = numeric())
```

Arguments

nrow, ncol integers specifying the desired number of rows and columns.

i,j integer vectors of the same length specifying the locations of the non-zero (or non-TRUE) entries of the matrix.

x atomic vector of the same length as i and j, specifying the values of the non-zero entries.

Value

A sparse matrix in triplet form, as an R object inheriting from both TsparseMatrix and generalMatrix.

```
The matrix M will have M[i[k], j[k]] == x[k], for k = 1, 2, ..., n, where n = length(i) and M[ i', j'] == 0 for all other pairs (i', j').
```

See Also

Matrix(*, sparse=TRUE) for the more usual constructor of such matrices. Then, sparseMatrix is more general and flexible than spMatrix() and by default returns a CsparseMatrix which is often slightly more desirable. Further, bdiag and Diagonal for (block-)diagonal matrix constructors.

Consider TsparseMatrix and similar class definition help files.

Examples

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```
L \leftarrow spMatrix(9, 30, i = rep(1:9, 3), 1:27,
           (1:27) %% 4 != 1)
L # an "lgTMatrix"
## A simplified predecessor of Matrix' rsparsematrix() function :
 rSpMatrix <- function(nrow, ncol, nnz,</pre>
                       rand.x = function(n) round(rnorm(nnz), 2))
     ## Purpose: random sparse matrix
     ## Arguments: (nrow, ncol): dimension
                 nnz : number of non-zero entries
                rand.x: random number generator for 'x' slot
     ## Author: Martin Maechler, Date: 14.-16. May 2007
     stopifnot((nnz <- as.integer(nnz)) >= 0,
               nrow \ge 0, ncol \ge 0, nnz \le nrow * ncol)
     spMatrix(nrow, ncol,
              i = sample(nrow, nnz, replace = TRUE),
              j = sample(ncol, nnz, replace = TRUE),
              x = rand.x(nnz)
 }
 M1 \leftarrow rSpMatrix(100000, 20, nnz = 200)
 summary(M1)
```

symmetricMatrix-class Virtual Class of Symmetric Matrices in Package Matrix

Description

The virtual class of symmetric matrices, "symmetricMatrix", from the package **Matrix** contains numeric and logical, dense and sparse matrices, e.g., see the examples.

The main use is in methods (and C functions) that can deal with all symmetric matrices.

Slots

uplo: Object of class "character". Must be either "U", for upper triangular, and "L", for lower triangular.

Dim, Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), inherited from the Matrix, see there. See below, about storing only one of the two Dimnames components.

factors: a list of matrix factorizations, also from the Matrix class.

Extends

Class "Matrix", directly.

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Methods

coerce signature(from = "ddiMatrix", to = "symmetricMatrix"): and many other coercion
 methods, some of which are particularly optimized.

dimnames signature(object = "symmetricMatrix"): returns *symmetric* dimnames, even when the Dimnames slot only has row or column names. This allows to save storage for large (typically sparse) symmetric matrices.

isSymmetric signature(object = "symmetricMatrix"): returns TRUE trivially.

There's a C function symmetricMatrix_validate() called by the internal validity checking functions, and also from getValidity(getClass("symmetricMatrix")).

Validity and dimnames

The validity checks do not require a symmetric Dimnames slot, so it can be list(NULL, <character>), e.g., for efficiency. However, dimnames() and other functions and methods should behave as if the dimnames were symmetric, i.e., with both list components identical.

See Also

isSymmetric which has efficient methods (isSymmetric-methods) for the **Matrix** classes. Classes triangularMatrix, and, e.g., dsyMatrix for numeric *dense* matrices, or lsCMatrix for a logical *sparse* matrix class.

Examples

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Description

symmpart(x) computes the symmetric part (x + t(x))/2 and skewpart(x) the skew symmetric part (x - t(x))/2 of a square matrix x, more efficiently for specific Matrix classes.

Note that x == symmpart(x) + skewpart(x) for all square matrices – apart from extraneous NA values in the RHS.

Usage

```
symmpart(x)
skewpart(x)
```

Arguments

Χ

a *square* matrix; either "traditional" of class "matrix", or typically, inheriting from the Matrix class.

Details

These are generic functions with several methods for different matrix classes, use e.g., showMethods(symmpart) to see them.

If the row and column names differ, the result will use the column names unless they are (partly) NULL where the row names are non-NULL (see also the examples).

Value

symmpart() returns a symmetric matrix, inheriting from symmetricMatrix iff x inherited from Matrix.

skewpart() returns a skew-symmetric matrix, typically of the same class as x (or the closest "general" one, see generalMatrix).

See Also

```
isSymmetric.
```

Examples

```
m <- Matrix(1:4, 2,2)
symmpart(m)
skewpart(m)

stopifnot(all(m == symmpart(m) + skewpart(m)))

dn <- dimnames(m) <- list(row = c("r1", "r2"), col = c("var.1", "var.2"))
stopifnot(all(m == symmpart(m) + skewpart(m)))
colnames(m) <- NULL
stopifnot(all(m == symmpart(m) + skewpart(m)))
dimnames(m) <- unname(dn)
stopifnot(all(m == symmpart(m) + skewpart(m)))</pre>
```

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```
## investigate the current methods:
showMethods(skewpart, include = TRUE)
```

triangularMatrix-class

Virtual Class of Triangular Matrices in Package Matrix

Description

The virtual class of triangular matrices, "triangularMatrix", the package **Matrix** contains *square* (nrow == ncol) numeric and logical, dense and sparse matrices, e.g., see the examples. A main use of the virtual class is in methods (and C functions) that can deal with all triangular matrices.

Slots

uplo: String (of class "character"). Must be either "U", for upper triangular, and "L", for lower triangular.

diag: String (of class "character"). Must be either "U", for unit triangular (diagonal is all ones), or "N" for non-unit. The diagonal elements are not accessed internally when diag is "U". For denseMatrix classes, they need to be allocated though, i.e., the length of the x slot does not depend on diag.

Dim, Dimnames: The dimension (a length-2 "integer") and corresponding names (or NULL), inherited from the Matrix, see there.

Extends

Class "Matrix", directly.

Methods

There's a C function triangularMatrix_validity() called by the internal validity checking functions

Currently, Schur, isSymmetric and as() (i.e. coerce) have methods with triangularMatrix in their signature.

See Also

isTriangular() for testing any matrix for triangularity; classes symmetricMatrix, and, e.g., dtrMatrix for numeric *dense* matrices, or ltCMatrix for a logical *sparse* matrix subclass of "triangularMatrix".

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Examples

```
showClass("triangularMatrix")
## The names of direct subclasses:
scl <- getClass("triangularMatrix")@subclasses
directly <- sapply(lapply(scl, slot, "by"), length) == 0
names(scl)[directly]

(m <- matrix(c(5,1,0,3), 2))
as(m, "triangularMatrix")</pre>
```

TsparseMatrix-class

Class "TsparseMatrix" of Sparse Matrices in Triplet Form

Description

The "TsparseMatrix" class is the virtual class of all sparse matrices coded in triplet form. Since it is a virtual class, no objects may be created from it. See showClass("TsparseMatrix") for its subclasses.

Slots

Dim, Dimnames: from the "Matrix" class,

- i: Object of class "integer" the row indices of non-zero entries *in 0-base*, i.e., must be in 0:(nrow(.)-1).
- j: Object of class "integer" the column indices of non-zero entries. Must be the same length as slot i and *0-based* as well, i.e., in 0: (ncol(.)-1). For numeric Tsparse matrices, (i,j) pairs can occur more than once, see dgTMatrix.

Extends

```
Class "sparseMatrix", directly. Class "Matrix", by class "sparseMatrix".
```

Methods

Extraction ("[") methods, see [-methods.

Note

Most operations with sparse matrices are performed using the compressed, column-oriented or CsparseMatrix representation. The triplet representation is convenient for creating a sparse matrix or for reading and writing such matrices. Once it is created, however, the matrix is generally coerced to a CsparseMatrix for further operations.

Note that all new(.), spMatrix and sparseMatrix(*, giveCsparse=FALSE) constructors for "TsparseMatrix" classes implicitly add x_k 's that belong to identical (i_k, j_k) pairs, see, the example below, or also "dgTMatrix".

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For convenience, methods for some operations such as %*% and crossprod are defined for TsparseMatrix objects. These methods simply coerce the TsparseMatrix object to a CsparseMatrix object then perform the operation.

See Also

its superclass, sparseMatrix, and the dgTMatrix class, for the links to other classes.

Examples

```
showClass("TsparseMatrix")
## or just the subclasses' names
names(getClass("TsparseMatrix")@subclasses)

T3 <- spMatrix(3,4, i=c(1,3:1), j=c(2,4:2), x=1:4)
T3 # only 3 non-zero entries, 5 = 1+4 !</pre>
```

uniqTsparse

Unique TsparseMatrix Representations

Description

Detect or "unify" non-unique TsparseMatrix matrices.

Note that new(.), spMatrix or sparseMatrix constructors for "dgTMatrix" (and other "TsparseMatrix" classes) implicitly add x_k 's that belong to identical (i_k, j_k) pairs.

anyDuplicatedT() reports the index of the first duplicated pair, or 0 if there is none.

uniqTsparseT(x) replaces duplicated index pairs (i,j) and their corresponding x slot entries by the triple (i,j,sx) where sx = sum(x [<all pairs matching (i,j)>]), and for logical x, addition is replaced by logical or.

Usage

```
uniqTsparse(x, class.x = c(class(x)))
anyDuplicatedT(x, di = dim(x))
```

Arguments

```
x a sparse matrix stored in triplet form, i.e., inheriting from class TsparseMatrix. class.x optional character string specifying class(x). di the matrix dimension of x, dim(x).
```

Value

uniqTsparse(x) returns a TsparseMatrix "like x", of the same class and with the same elements, just internally possibly changed to "unique" (i, j, x) triplets in *sorted* order.

anyDuplicatedT(x) returns an integer as anyDuplicated, the *index* of the first duplicated entry (from the (i, j) pairs) if there is one, and 0 otherwise.

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See Also

TsparseMatrix, for uniqueness, notably dgTMatrix.

Examples

```
example("dgTMatrix-class", echo=FALSE)
## \rightarrow 'T2' with (i,j,x) slots of length 5 each
T2u <- uniqTsparse(T2)
stopifnot(## They "are" the same (and print the same):
          all.equal(T2, T2u, tol=0),
          ## but not internally:
          anyDuplicatedT(T2) == 2,
          anyDuplicatedT(T2u) == 0,
          length(T2 @x) == 5,
          length(T2u@x) == 3)
## is 'x' a "uniq Tsparse" Matrix ? [requires x to be TsparseMatrix!]
non\_uniqT \leftarrow function(x, di = dim(x))
 is.unsorted(x@j) || anyDuplicatedT(x, di)
non_uniqT(T2 ) # TRUE
non_uniqT(T2u) # FALSE
## Logical l.TMatrix and n.TMatrix :
(L2 < - T2 > 0)
validObject(L2u <- uniqTsparse(L2))</pre>
(N2 <- as(L2, "nMatrix"))
validObject(N2u <- uniqTsparse(N2))</pre>
stopifnot(N2u@i == L2u@i, L2u@i == T2u@i, N2@i == L2@i, L2@i == T2@i,
          N2u@j == L2u@j, L2u@j == T2u@j, N2@j == L2@j, L2@j == T2@j)
# now with a nasty NA [partly failed in Matrix 1.1-5]:
L2.N \leftarrow L2; L2.N@x[2] \leftarrow NA; L2.N
validObject(L2.N)
(m2N <- as.matrix(L2.N)) # looks "ok"
iL <- as.integer(m2N)</pre>
stopifnot(identical(10L, which(is.na(match(iL, 0:1)))))
symnum(m2N)
```

unpack

Representation of Packed and Unpacked (Dense) Matrices

Description

"Packed" matrix storage here applies to dense matrices (denseMatrix) only, and there is available only for symmetric (symmetricMatrix) or triangular (triangularMatrix) matrices, where only one triangle of the matrix needs to be stored.

```
unpack() unpacks "packed" matrices, where pack() produces "packed" matrices.
```

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Usage

```
pack(x, ...)
## S4 method for signature 'matrix'
pack(x, symmetric = NA, upperTri = NA, ...)
unpack(x, ...)
```

Arguments

X	for unpack(): a matrix stored in packed form, e.g., of class "d?pMatrix" where "?" is "t" for triangular or "s" for symmetric.
	for pack(): a (symmetric or triangular) matrix stored in full storage.
symmetric	logical (including NA) for optionally specifying if \boldsymbol{x} is symmetric (or rather triangular).
upperTri	(for the triangular case only) logical (incl. NA) indicating if \boldsymbol{x} is upper (or lower) triangular.
	further arguments passed to or from other methods.

Details

These are generic functions with special methods for different types of packed (or non-packed) symmetric or triangular dense matrices. Use showMethods("unpack") to list the methods for unpack(), and similarly for pack().

Value

```
for unpack(): A Matrix object containing the full-storage representation of x.
for pack(): A packed Matrix (i.e. of class "..pMatrix") representation of x.
```

Examples

```
showMethods("unpack")
(cp4 <- chol(Hilbert(4))) # is triangular
tp4 <- as(cp4,"dtpMatrix")# [t]riangular [p]acked
str(tp4)
(unpack(tp4))
stopifnot(identical(tp4, pack(unpack(tp4))))

(s <- crossprod(matrix(sample(15), 5,3))) # traditional symmetric matrix
(sp <- pack(s))
mt <- as.matrix(tt <- tril(s))
(pt <- pack(mt))
stopifnot(identical(pt, pack(tt)),
    dim(s) == dim(sp), all(s == sp),
    dim(mt) == dim(pt), all(mt == pt), all(mt == tt))
showMethods("pack")</pre>
```

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Unused-classes

Virtual Classes Not Yet Really Implemented and Used

Description

iMatrix is the virtual class of all integer (S4) matrices. It extends the Matrix class directly. zMatrix is the virtual class of all complex (S4) matrices. It extends the Matrix class directly.

Examples

```
showClass("iMatrix")
showClass("zMatrix")
```

updown

Up- and Down-Dating a Cholesky Decomposition

Description

Compute the up- or down-dated Cholesky decomposition

Usage

```
updown(update, C, L)
```

Arguments

update	logical (TRUE or FALSE) or "+" or "-" indicating if an up- or a down-date is to be computed.
С	any R object, coercable to a sparse matrix (i.e., of subclass of ${\sf sparseMatrix}$).
L	a Cholesky factor, specifically, of class "CHMfactor".

Value

```
an updated Cholesky factor, of the same dimension as L. Typically of class "dCHMsimpl" (a sub class of "CHMfactor").
```

Methods

```
signature(update = "character", C = "mMatrix", L = "CHMfactor") ..
signature(update = "logical", C = "mMatrix", L = "CHMfactor") ..
```

Author(s)

Contributed by Nicholas Nagle, University of Tennessee, Knoxville, USA

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References

CHOLMOD manual, currently beginning of chapter~18. ...

See Also

Cholesky,

Examples

USCounties

USCounties Contiguity Matrix

Description

This matrix represents the contiguities of 3111 US counties using the Queen criterion of at least a single shared boundary point. The representation is as a row standardised spatial weights matrix transformed to a symmetric matrix (see Ord (1975), p. 125).

Usage

```
data(USCounties)
```

Format

A 3111² symmetric sparse matrix of class dsCMatrix with 9101 non-zero entries.

Details

The data were read into R using read.gal, and row-standardised and transformed to symmetry using nb2listw and similar.listw. This spatial weights object was converted to class dsCMatrix using as_dsTMatrix_listw and coercion.

Source

The data were retrieved from http://sal.uiuc.edu/weights/zips/usc.zip, files "usc.txt" and "usc_q.GAL", with permission for use and distribution from Luc Anselin.

[-methods

References

Ord, J. K. (1975) Estimation methods for models of spatial interaction; *Journal of the American Statistical Association* **70**, 120–126.

Examples

```
data(USCounties)
(n <- ncol(USCounties))</pre>
IM <- .symDiagonal(n)</pre>
nn <- 50
set.seed(1)
rho <- runif(nn, 0, 1)
system.time(MJ <- sapply(rho, function(x)</pre>
determinant(IM - x * USCounties, logarithm = TRUE)$modulus))
## can be done faster, by update()ing the Cholesky factor:
nWC <- -USCounties
C1 \leftarrow Cholesky(nWC, Imult = 2)
system.time(MJ1 <- n * log(rho) +
            sapply(rho, function(x)
                    2 * c(determinant(update(C1, nWC, 1/x))$modulus)))
all.equal(MJ, MJ1)
C2 <- Cholesky(nWC, super = TRUE, Imult = 2)
system.time(MJ2 <- n * log(rho) +
            sapply(rho, function(x)
                    2 * c(determinant(update(C2, nWC, 1/x))$modulus)))
all.equal(MJ, MJ2)
system.time(MJ3 <- n * log(rho) + Matrix:::ldetL2up(C1, nWC, 1/rho))</pre>
stopifnot(all.equal(MJ, MJ3))
system.time(MJ4 <- n * log(rho) + Matrix:::ldetL2up(C2, nWC, 1/rho))</pre>
stopifnot(all.equal(MJ, MJ4))
```

[-methods

Methods for "[": Extraction or Subsetting in Package 'Matrix'

Description

Methods for "[", i.e., extraction or subsetting mostly of matrices, in package **Matrix**.

Methods

There are more than these:

```
x = "Matrix", i = "missing", j = "missing", drop= "ANY" ...
x = "Matrix", i = "numeric", j = "missing", drop= "missing" ...
x = "Matrix", i = "missing", j = "numeric", drop= "missing" ...
```

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```
x = "dsparseMatrix", i = "missing", j = "numeric", drop= "logical" ...
x = "dsparseMatrix", i = "numeric", j = "missing", drop= "logical" ...
x = "dsparseMatrix", i = "numeric", j = "numeric", drop= "logical" ...
```

See Also

[<--methods for subassignment to "Matrix" objects. Extract about the standard extraction.

Examples

```
str(m <- Matrix(round(rnorm(7*4),2), nrow = 7))
stopifnot(identical(m, m[]))
m[2, 3]  # simple number
m[2, 3:4] # simple numeric of length 2
m[2, 3:4, drop=FALSE] # sub matrix of class 'dgeMatrix'
## rows or columns only:
m[1,]  # first row, as simple numeric vector
m[,1:2] # sub matrix of first two columns
showMethods("[", inherited = FALSE)</pre>
```

[<--methods

Methods for "[<-" - Assigning to Subsets for 'Matrix'

Description

Methods for "[<-", i.e., extraction or subsetting mostly of matrices, in package Matrix.

Note: Contrary to standard matrix assignment in base R, in x[...] <- val it is typically an **error** (see stop) when the type or class of val would require the class of x to be changed, e.g., when x is logical, say "lsparseMatrix", and val is numeric. In other cases, e.g., when x is a "nsparseMatrix" and val is not TRUE or FALSE, a warning is signalled, and val is "interpreted" as logical, and (logical) NA is interpreted as TRUE.

Methods

There are *many many* more than these:

```
x = "Matrix", i = "missing", j = "missing", value= "ANY" is currently a simple fallback method implementation which ensures "readable" error messages.
x = "Matrix", i = "ANY", j = "ANY", value= "ANY" currently gives an error
x = "denseMatrix", i = "index", j = "missing", value= "numeric" ...
x = "denseMatrix", i = "index", j = "index", value= "numeric" ...
x = "denseMatrix", i = "missing", j = "index", value= "numeric" ...
```

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See Also

[-methods for subsetting "Matrix" objects; the index class; Extract about the standard subset assignment (and extraction).

Examples

```
set.seed(101)
(a \leftarrow m \leftarrow Matrix(round(rnorm(7*4), 2), nrow = 7))
a[] <- 2.2 # <<- replaces **every** entry
## as do these:
a[,] <- 3 ; a[TRUE,] <- 4
m[2, 3] <- 3.14 # simple number
m[3, 3:4]<- 3:4 \# simple numeric of length 2
## sub matrix assignment:
m[-(4:7), 3:4] \leftarrow cbind(1,2:4) \#-> upper right corner of 'm'
m[3:5, 2:3] < -0
m[6:7, 1:2] <- Diagonal(2)
## rows or columns only:
m[1,] <- 10
m[,2] <- 1:7
m[-(1:6), ] \leftarrow 3:0 \# not the first 6 rows, i.e. only the 7th
as(m, "sparseMatrix")
```

%&%-methods

Boolean Arithmetic Matrix Products: %&% and Methods

Description

For boolean or "pattern" matrices, i.e., R objects of class nMatrix, it is natural to allow matrix products using boolean instead of numerical arithmetic.

In package **Matrix**, we use the binary operator %&% (aka "infix") function) for this and provide methods for all our matrices and the traditional R matrices (see matrix).

Value

a pattern matrix, i.e., inheriting from "nMatrix", or an "ldiMatrix" in case of a diagonal matrix.

Methods

We provide methods for both the "traditional" (R base) matrices and numeric vectors and conceptually all matrices and sparseVectors in package **Matrix**.

%&%-methods 163

```
signature(x = "ANY", y = "ANY")
signature(x = "ANY", y = "Matrix")
signature(x = "Matrix", y = "ANY")
signature(x = "mMatrix", y = "mMatrix")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nsparseMatrix")
signature(x = "nsparseMatrix", y = "nsparseMatrix")
signature(x = "nsparseMatrix", y = "nsparseMatrix")
signature(x = "sparseVector", y = "mMatrix")
signature(x = "sparseVector", y = "sparseVector")
signature(x = "sparseVector", y = "sparseVector")
```

Note

The current implementation ends up coercing both x and y to (virtual) class nsparseMatrix which may be quite inefficient. A future implementation may well return a matrix with **different** class, but the "same" content, i.e., the same matrix entries $m_i j$.

Examples

```
set.seed(7)
L \leftarrow Matrix(rnorm(20) > 1,
                            4,5)
(N \leftarrow as(L, "nMatrix"))
D <- Matrix(round(rnorm(30)), 5,6) # -> values in -1:1 (for this seed)
L %&% D
stopifnot(identical(L %&% D, N %&% D),
          all(L \%\% D == as((L \%*\% abs(D)) > 0, "sparseMatrix")))
## cross products , possibly with boolArith = TRUE :
crossprod(N) # -> sparse patter'n' (TRUE/FALSE : boolean arithmetic)
crossprod(N +0) # -> numeric Matrix (with same "pattern")
stopifnot(all(crossprod(N) == t(N) %&% N),
          identical(crossprod(N), crossprod(N +0, boolArith=TRUE)).
          identical(crossprod(L), crossprod(N , boolArith=FALSE)))
crossprod(D, boolArith = TRUE) # pattern: "nsCMatrix"
crossprod(L, boolArith = TRUE) # ditto
crossprod(L, boolArith = FALSE) # numeric: "dsCMatrix"
```

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