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10 Fast and Elegant Numerical Linear Algebra with RcppEigen A common operation in statistical computing is calculating a least squares solution,  $b$ , dened as  $b = \operatorname{argmin}_k y^T Xk^2$  where the model matrix,  $X$ , is  $n \times p$  ( $n \times p$ ) and  $y$  is an  $n$ -dimensional response vector. There are several ways, based on matrix decompositions, to determine such a solution.

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Algebra Using the ...

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6 Fast and Elegant Numerical Linear Algebra with RcppEigen  
typedef Eigen::Map<Eigen::MatrixXi> MapMati;  
const MapMati B(as<MapMati>(BB)); const MapMati C(as<MapMati>(CC)); return  
List::create(Named("B %\*% C")=B\*C, Named("crossprod(B, C)")  
=B.adjoint() \*C); Figure 2: prodC++: Product and cross-product of two  
matrices.

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dd\$y X. The SVD is of the form  $X = U D V^T = U_1 D_1 V^T$  where U is an  
orthogonal  $n \times n$  matrix and  $U_1$  is its leftmost p columns, D is  $n \times p$   
and zero off the main diagonal so that  $D_1$  is a  $p \times p$  diagonal matrix  
with non-increasing, non-negative diagonal elements, and V is a  $p \times p$   
orthogonal matrix.

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4 Fast and Elegant Numerical Linear Algebra with RcppEigen Eigen  
provides classes for matrices with special structure such as symmetric  
matrices, triangular matrices and banded matrices. For dense  
matrices, these special structures are described as "views", meaning  
that the full dense matrix is stored but only part of the matrix is  
used in operations.

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Abstract: The RcppEigen package provides access from R (R Core Team  
2012a) to the Eigen (Guennebaud, Jacob, and others 2012) C++ template  
library for numerical linear algebra. Rcpp (Eddelbuettel and François  
2011, 2012) classes and specializations of the C++ templated functions  
as and wrap from Rcpp provide the "glue" for passing objects from R to  
C++ and back.

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In mathematics (in particular, functional analysis), convolution is a  
mathematical operation on two functions (f and g) that produces a  
third function (?) that expresses how the shape of one is modified by  
the other. The term convolution refers to both the result function and  
to the process of computing it. It is defined as the integral of the

product of the two functions after one is ...

## **Convolution - Wikipedia**

CiteSeerX - Document Details (Isaac Councill, Lee Giles, Pradeep Teregowda): The RcppEigen package provides access from R (R Development Core Team 2012a) to the Eigen (Guennebaud, Jacob et al. 2012) C++ template library for numerical linear algebra. Rcpp (Eddelbuettel and François 2011, 2012) classes and specializations of the C++ templated functions as and wrap from Rcpp provide the “glue ...

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introduction to numerical linear algebra The first part deals with numerical linear algebra (numerical analysis of matrices, direct and indirect methods for solving linear systems, calculation of eigenvalues and eigenvectors) and the second, optimizations (general algorithms, linear and nonlinear programming). Introduction to Numerical Linear ...

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Fast and Elegant Numerical Linear Algebra Using the RcppEigenPackage. Journal of Statistical Software, 52(5), 1-24. URL <http://www.jstatsoft.org/v52/i05/>. fastLm Bare-bones linear model fitting function Description fastLmestimates the linear model using one of several methods implemented using the Eigenlinear algebra library.

## **Package ‘RcppEigen’**

Fast and Elegant Numerical Linear Algebra Using the RcppEigen Package . By Douglas Bates and Dirk Eddlebuettel. Get PDF (348 KB) Abstract. The RcppEigen package provides access from R (R Core Team 2012a) to the Eigen (Guennebaud, Jacob, and others 2012) C++ template library for numerical linear algebra. ...

## **Fast and Elegant Numerical Linear Algebra Using the ...**

A concise, insightful, and elegant introduction to the field of numerical linear algebra. Designed for use as a stand-alone textbook in a one-semester, graduate-level course in the topic, it has already been class-tested by MIT and Cornell graduate students from all fields of mathematics, engineering, and the physical sciences. The authors’ clear, inviting style and evident love of the ...

## **Numerical Linear Algebra – Lloyd N. Trefethen, David Bau ...**

Fast numerical methods for solving elliptic PDEs. Workshop on Numerical Homogenization, Banff, Dec 2009 Fast and accurate techniques for computing Schur complements and performing numerical coarse graining. NIPS Tutorial, Vancouver, Dec 2009 Randomization: Making Very Large Scale Linear Algebraic Computations Possible.

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