Package ‘Matrix’

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Title Sparse and Dense Matrix Classes and Methods
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Description A rich hierarchy of matrix classes, including triangular, symmetric, and diagonal matrices, both dense and sparse and with pattern, logical and numeric entries. Numerous methods for and operations on these matrices, using 'LAPACK' and 'SuiteSparse' libraries.
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    Jens Oehlschlägel [ctb] (initial nearPD()),
    ...
R topics documented:

Jason Riedy [ctb] (condest() and onenormest() for octave, Copyright:
Regents of the University of California),
R Core Team [ctb] (base R matrix implementation)

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Class "abIndex" of Abstract Index Vectors

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.

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")$Maintainer) 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`
Examples

```r
showClass("abIndex")
ii <- c(-3:40, 20:70)
str(ai <- as(ii, "abIndex"))# note
ai # -> show() method

stopifnot(identical(-3:20,
        as(abiseq1(-3,20), "vector")))
```

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

```r
abiseq1(from = 1, to = 1)
abiseq (from = 1, to = 1, by = ((to - from)/(length.out - 1)),
length.out = NULL, along.with = NULL)
```

```r
## S3 method for class 'abIndex'
c(...)
```

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).
Examples

```r
stopifnot(identical(-3:20,
 as(abIseq1(-3,20), "vector")))

try( ## (arithmetic) not yet implemented
 abIseq1(1, 50, by = 3)
)
```

---

**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**

```r
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**

```r
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.
atomicVector-class

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").

Examples

  showMethods("all.equal")

  (A <- spMatrix(3,3, i= c(1:3,2:1), j=c(3:1,1:2), x = 1:5))
  ex <- expand(lu. <- lu(A))
  stopifnot( all.equal(as(A[lu.@p + 1L, lu.@q + 1L], "CsparseMatrix"),
             lu.@L %*% lu.@U),
            with(ex, all.equal(as(P %*% A %*% Q, "CsparseMatrix"),
                           L %*% U)),
            with(ex, all.equal(as(A, "CsparseMatrix"),
                               t(P) %*% L %*% U %*% t(Q))))

---

atomicVector-class Virtual Class "atomicVector" 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
band

See Also

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

Examples

showClass("atomicVector")

---

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.
Examples

```r
## A random sparse matrix:
set.seed(7)
m <- matrix(0, 5, 5)
m[sample(length(m), size = 14)] <- rep(1:9, length=14)
(mm <- as(m, "CsparseMatrix"))

tril(mm)       # lower triangle
tril(mm, -1)   # strict lower triangle
triu(mm, 1)    # strict upper triangle
band(mm, -1, 2) # general band

(m5 <- 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 <- Matrix(rnorm(30), nc = 5)) # not square
triu(m65)      # result in not dtrMatrix unless square

(sm5 <- crossprod(m65)) # symmetric
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

```r
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)`, i.e., relative to the main diagonal, which is \(k=0\).
- **diagonals**
  optional list of sub-/super- diagonals; if missing, the result will be a pattern matrix, i.e., inheriting from class `nMatrix`.
  diagonals can also be \(n' \times d\) matrix, where \(d \leftarrow \text{length}(k)\) and \(n' \geq \min(n, m)\). 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`).
bettiveR 11

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 <- 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 <- 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)],
               as.logical)
(s4 <- bandSparse(20, k = bk, symm = TRUE, diag = llis))
(s4. <- as(drop0(s4), "nsparseMatrix"))

n <- 1e4
bk <- c(0:5, 7,11)
bMat <- matrix(1:8, n, 8, byrow=TRUE)
bLis <- as.data.frame(bMat)
B <- bandSparse(n, k = bk, diag = bLis)
Bs <- bandSparse(n, k = bk, diag = bLis, symmetric=TRUE)
B [1:15, 1:30]
Bs[1:15, 1:30]

## can use a list xor 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))
          , inherits(B, "dtCMatrix") # triangular!
)

bettiveR Construct a Block Diagonal Matrix

Description

Build a block diagonal matrix given several building block matrices.
Usage

\texttt{bdiag(...)}

.. \texttt{.bdiag(lst)}

Arguments

\[ \ldots \] individual matrices or a \texttt{list} of matrices.

\texttt{lst} non-empty \texttt{list} of matrices.

Details

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

Value

A \textit{sparse} matrix obtained by combining the arguments into a block diagonal matrix.

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

Note

This function has been written and is efficient for the case of relatively few block matrices which are typically sparse themselves.

It is currently \textit{inefficient} for the case of many small dense block matrices. For the case of many dense \(k \times k\) matrices, the bdiag.m() function in the ‘Examples’ is an order of magnitude faster.

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 \texttt{TsparseMatrix} objects.

See Also

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

\texttt{bandSparse} constructs a \textit{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.

Examples

\texttt{bdiag(matrix(1:4, 2), diag(3))}

\texttt{## combine "Matrix" class and traditional matrices:}
\texttt{bdiag(Diagonal(2), matrix(1:3, 3, 4), diag(3:2))}

\texttt{mlist <- list(1, 2:3, diag(x=5:3), 27, cbind(1,3:6), 100:101)}
\texttt{bdiag(mlist)}
\texttt{stopifnot(identical(bdiag(mlist), bdiag(lapply(mlist, as.matrix))))}
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 $1 \times 1$ or $2 \times 2$. 

```r
ml <- c(as(matrix(c(1:24), nrow = 6), "nMatrix"), rep(list(Diagonal(2, x = TRUE)), 3))
mln <- c(ml, Diagonal(x = 1:3))
stopifnot(is(bdiag(ml), "lsparseMatrix"),
  is(bdiag(mln), "dsparseMatrix") )

## random (diagonal-)block-triangular matrices:
rblockTri <- function(nb, max.m, lambda = 3) {
  .bdiag(replicate(nb, {
    n <- sample.int(max.m, 1)
    tril(Matrix(rpois(n*n, lambda=lambda), n,n)) )))
}

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

##' Fast version of Matrix :: .bdiag() -- for the case of *many* (k x k) matrices:
##' @param lmat list(<mat1>, <mat2>, ...., <mat_N>) where each mat_j is a k x k 'matrix'
##' @return a sparse (N*K x N*K) matrix of class \code{dgCMatrix}.
bbdiag_m <- function(lmat) {
  ## Copyright (C) 2016 Martin Maechler, ETH Zurich
  if(!length(lmat)) return(new("dgCMatrix"))
  stopifnot(is.list(lmat), is.matrix(lmat[[1]]),
    (k <- (d <- dim(lmat[[1]]))[1]) == d[2], # k x k
     all(vapply(lmat, dim, integer(2)) == k)) # all of them
  N <- length(lmat)
  if(N * k > .Machine$integer.max)
    stop("resulting matrix too large; would be M x M, with M", N*k)
  M <- as.integer(N * k)
  ## result: an M x M matrix
  new("dgCMatrix", Dim = c(M,M),
    ## 'i:' maybe there's a faster way (w/o matrix indexing), but elegant?
    i = as.vector(matrix(0L:(M-1L), nrow=k)[, rep(seq_len(N), each=k)]),
    p = k * 0L:M,
    x = as.double(unlist(lmat, recursive=FALSE, use.names=FALSE)))
}

l12 <- replicate(12, matrix(rpois(16, lambda = 6.4), 4,4), simplify=FALSE)
dim(T12 <- bbdiag_m(l12))# 48 x 48
T12[1:20, 1:20]
```
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, lu, and the Cholesky, chol (and for sparse matrices, Cholesky).

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
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 $72 \times 72$ 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.

Examples

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
stopifnot(class(sCA) == "dsCMatrix",
as(sCA, "matrix") == as(CAex, "matrix"))
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

```r
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

See Also

`cbind2`, `cbind`, Documentation in base R’s `methods` package.
Examples

(a <- matrix(c(2:1,1:2), 2,2))
D <- Diagonal(2)
if(getRversion() < "3.2.0") {
  M1 <- cbind(0, rBind(a, 7))
  print(M1) # remains traditional matrix

  M2 <- cBind(4, a, D, -1, D, 0) # a sparse Matrix
  print(M2)
}
else { # newer versions of R do not need cBind / rBind:

  M1 <- cbind(0, suppressWarnings(rBind(a, 7)))
  print(M1) # remains traditional matrix

  M2 <- suppressWarnings(cBind(4, a, D, -1, D, 0)) # a sparse Matrix
  print(M2)

  stopifnot(identical(M1, cbind(0, rbind(a, 7))),
            identical(M2, cbind(4, a, D, -1, D, 0)))
} # R >= 3.2.0

---

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 "CHMsimp1") or supernodal (virtual class "CHMsuper"). Objects that inherit from these classes are either numeric factorizations (classes "dCHMsimp1" and "dCHMsuper") or symbolic factorizations (classes "nCHMsimp1" 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","Lt","D","P","Pt"), ...)
## -----   see below
Arguments

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

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(supersimpl)”:

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 "dJ" 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.
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", "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 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.

Examples

```r
## An example for the expand() method
n <- 1000; m <- 200; nnz <- 2000
set.seed(1)
M1 <- spMatrix(n, m,
               i = sample(n, nnz, replace = TRUE),
```
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 not made use of for dense matrices.
cache  
logical indicating if the result should be cached in x@factors; note that this argument is experimental and only available for some sparse matrices.
...  
potentially further arguments passed to methods.
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 LAPACK routine dpotr.
- 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


See Also

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

Examples

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
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 \((R \text{ part})\) of the QR decomposition of \(X\).

Even more generally, given an upper triangular matrix \(R\), compute \((R'R)^{-1}\).

Methods

\(x = "\text{ANY}"\) the default method from base, see \texttt{chol2inv}, for traditional matrices.

\(x = "\text{dtrMatrix}"\) method for the numeric triangular matrices, built on the same LAPACK \\texttt{dpotri} function as the base method.

\(x = "\text{denseMatrix}"\) if \(x\) is coercable to a \texttt{triangularMatrix}, call the "dtrMatrix" method above.

\(x = "\text{sparseMatrix}"\) if \(x\) is coercable to a \texttt{triangularMatrix}, use \texttt{solve()} currently.

See Also

\texttt{chol} (for \texttt{Matrix} objects); further, \texttt{chol2inv} (from the base package), \texttt{solve}.
Examples
(M <- Matrix(cbind(1, 1:3, c(1,3,7))))
(cM <- chol(M)) # a "Cholesky" object, inheriting from "dtrMatrix"
chol2inv(cM) # the identity
stopifnot(all(chol2inv(cM) - Diagonal(nrow(M))) < 1e-10)

Cholesky Decomposition of a Sparse Matrix

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

Usage
\texttt{Cholesky(A, perm = TRUE, LDL = !super, super = FALSE, Imult = 0, ...)}

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

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

The method for class \texttt{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 \texttt{chol(.)}.

Note that if \texttt{perm=TRUE} (default), the decomposition is
\[
A = P' \tilde{L} D \tilde{L}' P = P' LL' P,
\]
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

\[
R'R = A = P'LL'P = P'	ilde{R}	ilde{R}P = (\tilde{R}P)'(\tilde{R}P),
\]

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**


**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)`.

**Examples**

```r
data(KNex)
mtm <- with(KNex, crossprod(mm))
str(mtm@factors) # empty list()
(C1 <- Cholesky(mtm)) # uses show(<MatrixFactorization>))
str(mtm@factors) # 'SPDCholesky' (simpl)
(Cm <- Cholesky(mtm, super = TRUE))
c(C1 = isLDL(C1), Cm = isLDL(Cm))
str(mtm@factors) # 'SPDCholesky' *and* 'SPdCholesky'
str(Cml <- as(C1, "sparseMatrix"))
str(Cmat <- as(Cm, "sparseMatrix")) # hmm: super is *less* sparse here
cml[1:20, 1:20]

b <- 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)
stopifnot(identical(x, solve(Cm, b, system = "A")),
```
all.equal(x, solve(mtm, b)))

Cn <- Cholesky(mtm, perm = FALSE)# no permutation -- much worse:
sizes <- c(simple = object.size(C)),
       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(mtm) : Sparse", dq(class(mtm))))
image(perm, main= paste("as(Cholesky(crossprod(mtm)),"sparseMatrix"):",
              dq(class(perm)))))

## Smaller example, with same matrix as in help(chol):
(mm <- 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)))
rr <- lapply(seq_len(nrow(opts)), function(i)
              do.call(Cholesky, c(list(A = mm), opts[i,])))
nn <- do.call(expand.grid, c(attr(opts, "out.attr"),dimnames,
              stringsAsFactors=FALSE,KEEP.OUT.ATTRS=FALSE))
names(rr) <- apply(nn, 1, function(r)
              paste(sub("=.*","\1", r), collapse=""))
str(rr, max=1)

str(re <- lapply(rr, expand), max=2) # each has a 'P' and a 'L' matrix

R0 <- chol(mm, pivot=FALSE)
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.
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 \( n \times n \) 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.

See Also

Classes `dtrMatrix`, `dpoMatrix`; function `chol`.
Function `Cholesky` resulting in class `CHMfactor` objects, not class "Cholesky" ones, see the section ‘Note’.
Examples

```r
(sm <- as(as(Matrix(diag(5) + 1), "dsyMatrix"), "dspMatrix"))
signif(csm <- chol(sm), 4)

(pm <- crossprod(Matrix(rnorm(18), nrow = 6, ncol = 3)))
(ch <- chol(pm))
if (toupper(ch@uplo) == "U") # which is TRUE
crossprod(ch)
stopifnot(all.equal(as(crossprod(ch), "matrix"),
  as(pm, "matrix"), tolerance=1e-14))
```

## colSums

Form Row and Column Sums and Means

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

```r
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, ...)
```

```r
## 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**: potentially 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.
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

```r
(M <- bdiag(Diagonal(2), matrix(1:3, 3, 4), diag(3:2))) # 7 x 8
colSums(M)
d <- Diagonal(10, c(0,0,10,0,2,rep(0,5)))
MM <- kronecker(d, M)
dim(MM) # 70 x 80
length(MM@x) # 160, but many are '0'; drop those:
MM <- drop0(MM)
length(MM@x) # 32
cm <- colSums(MM)
(scm <- colSums(MM, sparseResult = TRUE))
stopifnot(is(scm, "sparseVector"),
    identical(scm, 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) <- list(paste("r", 1:7), paste("v", 1:8))
M
colSums(M)
rowMeans(M)
## Assertions:
stopifnot(all.equal(colSums(M),
    setNames(c(1,1,6,6,6,3,2), colnames(M))),
  all.equal(rowMeans(M), structure(c(1,1,4,8,12,3,2) / 8,
    .Names = paste("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.
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**

condest(A, t = min(n, 5), normA = norm(A, "1"),
       silent = FALSE, quiet = TRUE)

onenormest(A, t = min(n, 5), A.x, At.x, n,
           silent = FALSE, quiet = silent,
           iter.max = 10, eps = 4 * .Machine$double.eps)
**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**: as `nrow(A)`, only needed when `A` is not specified.
- **iter.max**: maximal number of iterations for the 1-norm estimator.
- **eps**: the relative number 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 $r := rcond(A)$, $1/\hat{\kappa} \approx r$.
- **v**: the maximal $Ax$ column, scaled to norm($v$) = 1. Consequently, $\text{norm}(Av) = \text{norm}(A)/\text{est}$; 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.
References


See Also

`norm, rcond`.

Examples

data(KNex)
mtm <- with(KNex, crossprod(mm))
system.time(ce <- condest(mtm))
sum(abs(ce$v)) # || v ||_1 == 1
## Prove that || A v || = || A || / est (as ||v|| = 1):
stopifnot(all.equal(norm(mtm %*% ce$v),
                  norm(mtm) / ce$est))

## reciprocal
1 / ce$est
system.time(rc <- rcond(mtm)) # takes ca 3 x longer
rc
all.equal(rc, 1/ce$est) # TRUE -- the approximation was good

one <- onenormest(mtm)
str(one) # # est = 12.3
## the maximal column:
which(one$v == 1) # mostly 4, rarely 1, depending on random seed

---

**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)`.
CsparseMatrix-class

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)] == nzero, 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"): ...

Arith 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"): ...
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

gtclass("CsparseMatrix")

## The common validity check function (based on C code):
gtvalidity(gttclass("CsparseMatrix"))

---

**ddenseMatrix-class**

**Virtual Class "ddenseMatrix" of Numeric Dense Matrices**

**Description**

This is the virtual class of all dense numeric (i.e., double, hence “dense”) 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.
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 diagonalMatrix and function Diagonal.
denseMatrix-class

Examples

(d2 <- Diagonal(x = c(10,1)))
str(d2)
## slightly larger in internal size:
str(as(d2, "sparseMatrix"))

M <- Matrix(cbind(1:2:4))
M %*% d2 # 'fast' multiplication

chol(d2) # trivial
stopifnot(is(d2 <- chol(d2), "ddiMatrix"),
         all.equal(d2%*%c(sqrt(10),1)))

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.

Examples

showClass("denseMatrix")
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`

Examples

```r
(m <- Matrix(c(0,0,2:0), 3,5))
str(m)
m[,1]
```
**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"): ...
dim  signature(x = "dgematrix"): ...

dimnames  signature(x = "dgematrix"): ...

eigen  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.
Methods

```r
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 row-oriented matrices, with its methods. The ```dgCMatrix``` class (column 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**

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

Examples

m <- Matrix(0+1:28, nrow = 4)
m[3, c(2,4:5,7)] <- m[3, 1:4] <- m[1:3, 6] <- 0
(mT <- as(m, "dgTMatrix"))
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
mT

# 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(nznonzero(T2) == 3)
Create Diagonal Matrix Object

Description

Create a diagonal matrix object, i.e., an object inheriting from `diagonalMatrix` (or a “standard” `CsparseMatrix` diagonal matrix in cases that is preferred).

Usage

```r
Diagonal(n, x = NULL)
```

- `.symDiagonal(n, x = rep.int(1,n), uplo = "U", kind)
- `.trDiagonal(n, x = 1, uplo = "U", unitri=TRUE, kind)
- `.sparseDiagonal(n, x = 1, uplo = "U",
  shape = if(missing(cols)) "t" else "g",
  unitri, kind, cols = if(n) 0:(n - 1L) else integer(0))```

Arguments

- `n` integer specifying the dimension of the (square) matrix. If missing, `length(x)` is used.
- `x` numeric or logical; if missing, a unit diagonal $n \times n$ matrix is created.
- `uplo` for `.symDiagonal`, `.trDiagonal`, the resulting sparse `symmetricMatrix` (or `triangularMatrix`) 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","1","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 columns 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. Analogously, `.triDiagonal` gives a sparse `triangularMatrix`. This can be more efficient than `Diagonal(n)` when the result is combined with further symmetric (sparse) matrices, e.g., in `kronecker`, however not for matrix multiplications where `Diagonal()` is clearly preferred.

`.sparseDiagonal()`, the workhorse of `.symDiagonal` and `.trDiagonal` 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]`. 

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 `diagonalMatrix`.

Examples

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

## 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)))
(S1 <- S + 10*x.symDiagonal(6)) # sparse symmetric still
stopifnot(is(S1, "dsCMatrix"))
(I4 <- .sparseDiagonal(4, shape="t"))# now (2012-10) unitriangular
stopifnot(I4@diag == "U", all(I4 == diag(4)))
```

---

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 **NA**s, we implicitly use 0/x = 0, hence differing from traditional R arithmetic (where 0/0 ↦ 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".

Examples

```r
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)
```
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.
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()`.

See Also

"triangularMatrix", "dtCMatrix".

Examples

```r
(T <- Diagonal(7) + triu(Matrix(rpois(49, 1/4), 7, 7), k = 1))
(uT <- diagN2U(T)) # "unitriangular"
(t.u <- diagN2U(10*T))# changes the diagonal!
stopifnot(all(T == uT), diag(t.u) == 1,
          identical(T, diagU2N(uT)))
T[upper.tri(T)] <- 5
T <- diagN2U(as(T,"triangularMatrix"))
stopifnot(T@diag == "U")
dT <- as(T, "denseMatrix")
dt <- diagN2U(dT)
dtu <- diagN2U(dT, checkDense=TRUE)
stopifnot(is(dtu, "denseMatrix"), is(dT., "sparseMatrix"),
          all(dT == dt.), all(dT == dtu),
          dt.@diag == "U", dtu@diag == "U")
```
**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"): ...
- **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. Since `Matrix` version 1.2-9, if `useNames` is true, as by default, with `dimnames`, the same as base::which.

**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`.

`drop0(x, tol=1e-10)` is sometimes preferable to (and more efficient than) `zapsmall(x, digits=10).

**Examples**

```r
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))
```

---

**dpoMatrix-class**

**Positive Semi-definite Dense (Packed \ Non-packed) 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 of correlation matrices extends "dpoMatrix" with a slot `sd`, which allows to restore the original covariance matrix.
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) $\sqrt{\text{var}(.)}$ 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

- **chol** signature(x = "dpoMatrix"): Returns (and stores) the Cholesky decomposition of x, see chol.
- **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 = "dpdMatrix", 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`. 
Examples

```r
h6 <- Hilbert(6)
rch6 <- rcond(h6)
str(rch6)
h6 * 27720 # is "integer"
sol6 <- solve(h6)
str(sol6 <- as(h6, "dppMatrix"))

### Note that as(*, "corMatrix") * scales* the matrix
(ch6 <- as(h6, "corMatrix"))
stopifnot(all.equal(h6 * 27720, round(27720 * h6), tolerance = 1e-14),
  all.equal(ch6 @sd^(-2), 2 * (1/6) - 1, tolerance = 1e-12))
chch <- chol(ch6)
stopifnot(identical(chch, ch6 @factors$Cholesky),
  all(abs(crossprod(chch) - ch6) < 1e-10))
```

---

**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**

```r
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`
**dsCMatrix-class**  

**Numeric Symmetric Sparse (column compressed) Matrices**

**Examples**

```r
m <- spMatrix(10, 20, i = 1:8, j = 2:9, x = c(0:2, 3:-1))
m
drop0(m)
```

### A larger example:

```r
t5 <- new("dsCMatrix", Dim = c(5L, 5L), uplo = "L",

   x = c(10, 1, 3, 10, 1, 10, 1, 10, 1),
   i = c(0L, 2L, 4L, 1L, 3L, 2L, 4L, 3L, 4L),
   p = c(0L, 3L, 5L, 7:9))
TT <- kronecker(t5, kronecker(kronecker(t5, t5), t5))
IT <- solve(TT)
I. <- TT %*% IT; nnzero(I.) # 697 ( = 625 + 72 )
I.0 <- drop0(zapsmall(I.))
```

### Which actually can be more efficiently achieved by

```r
I.. <- drop0(I., tol = 1e-15)
stopifnot(all(I.0 == Diagonal(625)),
          nnzero(I..) == 625)
```

**Description**

The dsCMatrix class is a class of symmetric, sparse numeric matrices in the compressed, column-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).
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.

Examples

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

### Examples

`showClass("dsparseMatrix")`

---

```r
## how would we go from a manually constructed Tsparse* :
mmT <- 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"
```
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 "..RMMatrix" 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 = "missing"): a trivial method just returning x

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

coerce signature(from = "dsCMatrix", to = "dsRMatrix")
See Also

the classes dgCMatrix, dgTMatrix, and dgeMatrix.

Examples

```r
(m0 <- new("dsRMatrix"))
m2 <- new("dsRMatrix", Dim = c(2L, 2L),
  x = c(3, 1), j = c(1L, 1L), p = 0:2)
m2
stopifnot(colSums(as(m2, "TsparseMatrix")) == 3:4)
str(m2)
ds2 <- forceSymmetric(diag(2)) # dsy*
dR <- as(ds2, "RsparseMatrix")
dR # dsRMatrix
```

---

dsyMatrix-class  Symmetric Dense (Packed \ Non-packed) 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", ...)` or `new("dspMatrix", ...)`, respectively.

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, indirectly, use `showClass("dsyMatrix")`, e.g., for details.
Methods

coerce signature(from = "denseMatrix", to = "matrix")
coerce signature(from = "spMatrix", to = "matrix")
coerce signature(from = "symMatrix", to = "matrix")
coerce signature(from = "symMatrix", to = "spMatrix")
coerce signature(from = "symMatrix", to = "symMatrix")
norm signature(x = "spMatrix", type = "character"), or x = "symMatrix" or type = "missing":
Computes the matrix norm of the desired type, see, norm.

rcond signature(x = "spMatrix", type = "character"), or x = "symMatrix" or type = "missing":
Computes the reciprocal condition number, rcond().
solve signature(a = "spMatrix", b = ".

Examples

```
## Only upper triangular part matters (when uplo == "U" as per default)
(sy2 <- new("symMatrix", 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 "spMatrix"

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

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.
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`. 
Examples

showClass("dtCMatrix")

showClass("dtTMatrix")

tl <- new("dtTMatrix", x = c(3,7), i = 0:1, j=0:2, Dim = as.integer(c(4,4)))
tl

## from 0-diagonal to unit-diagonal (low-level step):
tu <- tl ; tu@diag <- "U"
tu

(cu <- as(tu, "dtCMatrix"))

str(cu)# only two entries in @i and @x

stopifnot(cu@i == 1:0,

  all(2 * symmpart(cu) == Diagonal(4) + forceSymmetric(cu)))


tl[1:2:3] <- -1:2
diag(tl) <- 10*c(1:2,3:2)
tl # still triangular

(itl <- solve(tl))
tl. <- solve(itl)

all(abs(tl - tl.) < 10 * .Machine$double.eps)

## 2nd example

US <- new("dtCMatrix", i = c(1L, 0:3), p=c(0L,0L,0:2, 5L), Dim = c(5L, 5L),

  x = rep(1, 5), diag = "U")

US

(iu <- solve(US)) # contains one '0'

validObject(iu2 <- solve(US, Diagonal(5)))# failed in earlier versions

IS <- iu  %*% US # should equal the identity matrix

IS <- iu2  %*% US

mUS <- matrix(1:15, 5, 3, dimnames=list(NULL,letters[1:3]))
asDiag <- function(M) as(drop0(M), "diagonalMatrix")

stopifnot(

  all.equal(Diagonal(5), asDiag(IS), tolerance=1e-14) ,

  all.equal(Diagonal(5), asDiag(iu), tolerance=1e-14) ,

  identical(list(NULL, dimnames(mUS)[[2]]), dimnames(solve(US, mUS)))
)


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.
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"): ...
rccond signature(x = "dtpMatrix", norm = "character"): ...
solve signature(a = "dtpMatrix", b = "..."): efficiently using internal backsolve or forwardsolve, 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

Examples

showClass("dtrMatrix")

eexample("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,
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 column 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 "dRMatrix" in the signature.
**See Also**

Classes `dgCMatrix, dgTMatrix, dgeMatrix`

**Examples**

```r
(m0 <- new("dtrMatrix"))
(m2 <- new("dtrMatrix", Dim = c(2L,2L),
           x = c(5, 1:2), p = c(0L,2:3), j= c(0:1,1L)))
str(m2)
(m3 <- as(Diagonal(2), "RsparseMatrix"))# --&gt; dtRMatrix
```

---

**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")

---

**dtrMatrix-class**  

Triangular, dense, numeric matrices
coerce signature(from = "dtrMatrix", to = "matrix")
coerce signature(from = "matrix", to = "dtrMatrix")
norm signature(x = "dtrMatrix", type = "character")
rcorr signature(x = "dtrMatrix", norm = "character")
solve signature(a = "dtrMatrix", b = "....") efficiently 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)))

---

**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.
Note
Factors for decompositions such as lu 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

\begin{verbatim}
(x <- Matrix(round(rnorm(9),2), 3, 3))
(ex <- expand(lux <- lu(x)))
\end{verbatim}

expm Matrix Exponential

Description
Compute the exponential of a matrix.

Usage
expm(x)

Arguments
x a matrix, typically inheriting from the dMatrix class.

Details
The exponential of a matrix is defined as the infinite Taylor series
\[
\expm(A) = I + A + A^2/2! + A^3/3! + \ldots
\]
(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.
References

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


See Also

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

Examples

```r
(m1 <- Matrix(c(1,0,1), nc = 2))
(e1 <- expm(m1)) ; e <- expm(1)
stopifnot(all.equal(e10x, c(1,0,0), tolerance = 1e-15))
(m2 <- Matrix(c(-49, -64, 24, 31), nc = 2))
(e2 <- expm(m2))
(m3 <- Matrix(cbind(0, 2*diag(3)), ncol = 3)) # sparse!
(e3 <- expm(m3)) # upper triangular
```

**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

```r
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.
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

Examples
str(pores <- readMM(system.file("external/pores_1.mtx", package = "Matrix")))
str(utm <- readHB(system.file("external/utm300.rua", package = "Matrix")))
str(lundA <- readMM(system.file("external/lund_a.mtx", package = "Matrix")))
str(lundA <- readHB(system.file("external/lund_a.rsa", 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/RE/Boeing/msc00726.tar.gz"))))

str(jgl009 <-
  readMM(gzcon(url("ftp://math.nist.gov/pub/MatrixMarket2/Harwell-Boeing/counterx/jgl009.mtx.gz"))))

## End(Not run)
data(KNex)
writeMM(KNex$mm, "mmm.mtx")

## very simple export - in triplet format - to text file:
data(CAex)
s.CA <- summary(CAex)
s.CA # shows (i, j, x) [columns of a data frame]
message("writing to ", outf <- tempfile())
write.table(s.CA, file = outf, row.names=FALSE)
## and read it back -- showing off sparseMatrix():
str(dd <- read.table(outf, header=TRUE))
## has columns (i, j, x) -> we can use via do.call() as arguments to sparseMatrix():
mm <- do.call(sparseMatrix, dd)
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.
- **y**  
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 lu 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

Example

```r
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)
```

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

```r
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 an `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>).`

Examples

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

---

**formSparseM**

*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.

`formSparseM()` is the main “workhorse” of *formatSpMatrix*, the *format* method for sparse matrices.

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

**Usage**

```r
formSparseM(x, zero.print = ".", align = c("fancy", "right"),
  m = as(x, "matrix"), asLogical=FALSE, uniDiag=NULL,
  digits=NULL, cx, iN0, dn = dimnames(m))

.formSparseSimple(m, asLogical=FALSE, digits=NULL,
  col.names, note.dropping.colnames = TRUE,
  dn=dimnames(m))
```

**Arguments**

- **x**: an R object inheriting from class `sparseMatrix`.
- **zero.print**: character which should be used for *structural* 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 zero.print codes should be aligned, see *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 *formSparseM()*. 
- **uniDiag**: logical indicating if the diagonal entries of a sparse unit triangular or unit-diagonal matrix should be formatted as "1" instead of "\"1\"" (to emphasize that the 1's are "structural").
- **digits**: significant digits to use for printing, see *print.default*. 
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.
graph-sparseMatrix

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.
Hilbert

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)
  show(a1 <- sparseMatrix(i= c(1:4), j=c(2:4,1), x = 2, dimnames=dns))
  show(g1 <- as(a1, "graph")) # directed
  unlist(edgeWeights(g1)) # all '2'

  show(a2 <- sparseMatrix(i= c(1:4,4), j=c(2:4,1:2), x = TRUE, dimnames=dns))
  show(g2 <- as(a2, "graph")) # directed
  # now if you want it undirected:
  show(g3  <- T2graph(as(a2,"TsparseMatrix"), edgemode="undirected"))
  show(m3  <- as(g3,"Matrix"))
  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"))
}

---

**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.
See Also

the class `dpoMatrix`

Examples

```r
Hilbert(6)
```
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 as `list(raster=TRUE)` in the case of rastering.

col.regions vector of gradually varying colors; see `levelplot`.

dlwd (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 `levelplot`, 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`.

Examples

```r
showMethods(image)
## If you want to see all the methods' implementations:
showMethods(image, incl=TRUE, inherit=FALSE)

data(CAex)
image(CAex, main = "image(CAex)")
image(CAex, useAbs=TRUE, main = "image(CAex, useAbs=TRUE)"

cCA <- Cholesky(crossprod(CAex), Imult = .01)
## See `?print.trellis` --- place two image() plots side by side:
print(image(cCA, main="Cholesky(crossprod(CAex), Imult = .01)"))
```
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")) || 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())
        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.
Examples

```r
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., $M'M = \text{Diagonal}(x=\text{table}(M[,\perm]))$.

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 ($M[i,j] \leftarrow v$) 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.
indMatrix-class

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 (integer-valued) 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; diverse tweaks by the latter. The crossprod(x,y) and kronecker(x,y) methods when both arguments are "indMatrix" have been made considerably faster thanks to a suggestion by Boris Vaillant.

See Also

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

Examples

```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),]))
```
## 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.

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(1:10) # 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(ip[p], 1:10),
  identical(invPerm(ip), p)
)

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.
is.na-methods

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

## 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

x 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

M <- Matrix(1:6, nrow=4, ncol=3,
dimnames = list(c("a", "b", "c", "d"), c("A", "B", "C")))
stopifnot(all(!is.na(M)))
M[2:3,2] <- NA
is.na(M)
if(exists("anyNA", mode="function"))
anyNA(M)

A <- spMatrix(10,20, i = c(1,3:8),
   j = c(2,9,6:10),
   x = 7 * (1:7))
stopifnot(all(!is.na(A)))

inA <- is.na(A)
stopifnot(sum(inA) == 1+1+5)
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.

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.

Examples

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)))
isSymmetric-methods

Methods for Function isSymmetric 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

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, ...)

isSymmetric-methods

identical(cm, capture.output(m2)),
identical(cm, capture.output(m3)),
identical(cm, capture.output(m4))
KhatriRao

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

KhatriRao

Khatiri-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.
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 \( \text{kronecker}(X[:,j], Y[:,j]) \).

Note

The current implementation is efficient for large sparse matrices.

Author(s)

Original by Michael Cysouw, Univ. Marburg; minor tweaks, bug fixes etc, by Martin Maechler.

References


See Also

kronecker.

Examples

```r
## Example with very small matrices:
m <- matrix(1:12,3,4)
d <- diag(1:4)
khatriRao(m,d)
khatriRao(d,m)
dimnames(m) <- list(LETTERS[1:3], letters[1:4])
khatriRao(m,d, make.dimnames=TRUE)
khatriRao(d,m, make.dimnames=TRUE)
dimnames(d) <- list(NULL, paste0("D", 1:4))
khatriRao(m,d, make.dimnames=TRUE)
khatriRao(d,m, make.dimnames=TRUE)
dimnames(d) <- list(paste0("d", 10*1:4), paste0("D", 1:4))
(Kmd <- khatriRao(m,d, make.dimnames=TRUE))
(Kdm <- khatriRao(d,m, make.dimnames=TRUE))

nm <- as(m,"nMatrix")
nm <- as(d,"nMatrix")
khatriRao(nm,nd, make.dimnames=TRUE)
khatriRao(nd,nm, make.dimnames=TRUE)

stopifnot(dim(khatriRao(m,d)) == c(nrow(m)*nrow(d), ncol(d)))
## border cases / checks:
```
zm <- nm; zm[] <- 0 # all 0 matrix
stopifnot(all(K1 <- KhatriRao(nd, zm) == 0), identical(dim(K1), c(12L, 4L)), all(K2 <- KhatriRao(zm, nd) == 0), identical(dim(K2), c(12L, 4L)))
d0 <- d; d0[] <- 0; m0 <- Matrix(d0[-1,])
stopifnot(all(K3 <- KhatriRao(d0, m) == 0), identical(dim(K3), dim(Kdm)), all(K4 <- KhatriRao(m, d0) == 0), identical(dim(K4), dim(Kmd)), all(KhatriRao(d0, d0) == 0), all(KhatriRao(m0, d0) == 0), all(KhatriRao(d0, m0) == 0), identical(dimnames(KhatriRao(m, d0, make.dimnames=TRUE)), dimnames(Kmd)))

---

**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**

```r
data(KNex)
```

**References**


**Examples**

```r
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
```
Description

Computes Kronecker products for objects inheriting from "Matrix".

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

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

```
(t1 <- spMatrix(5, 4, x = c(3, 2, -7, 11), i = 1:4, j = 1:4)) # 5 x 4
t2 <- kronecker(Diagonal(3, 2:4), t1)) # 15 x 12

# should also work with special-cased logical matrices
13 <- upper.tri(matrix(3,3))
M <- Matrix(13)
(N <- as(M, "n sparseMatrix")) # "ntCMatrix" (upper triangular)
N2 <- as(N, "generalMatrix") # (lost "t"riangularity)
MM <- kronecker(M,M)
NN <- kronecker(N,N) # "dtTMatrix" i.e. did keep
NN2 <- kronecker(N2,N2)
stopifnot(identical(NN,MM),
         is(NN2, "sparseMatrix"), all(NN2 == NN),
         is(NN, "triangularMatrix"))
```
ldenseMatrix-class

Virtual Class "ldenseMatrix" of Dense Logical Matrices

Description

ldenseMatrix 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".

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`.

**Examples**

```r
(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 "lgeMatrix" 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 `lgCMat`. 

#### Examples

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

Examples

(m <- 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))

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 :
mmG.1 <- as(mmG.1, "nMatrix") # <<< has "TRUE" also where mmG.1 had FALSE
## from logical to "double"
lgM.1 <- as(mmG.1, "dMatrix") # has '0' and back:
lmg.1 <- as(lmg.1, "nMatrix") # has no extra FALSE, i.e. drop0() included
stopifnot(identical(lmg.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(mmG.1))# "nsC.."
class(xlx <- crossprod(lmg.1))# "dsC.." : numeric
is0 <- (xlx == 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))))
**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 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, indirectly. 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

**Examples**

```r
(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
```
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

Examples

showClass("ltrMatrix")

str(new("ltpMatrix"))
(lutr <- as(upper.tri(matrix(c(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")))
(Generalized) Triangular Decomposition of a Matrix

Description

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

Usage

```r
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.
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

\[ A = P'L'U'Q'. \]

**References**


**See Also**

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

**Examples**

```r
##--- Dense -------------------------
x <- Matrix(rnorm(9), 3, 3)
lu(x)
dim(x2 <- round(10 * x[,3]))# non-square
expand(lu2 <- lu(x2))

##--- Sparse (see more in "sparseU-class")----- %./sparseLU-class.Rd

pm <- as(readMM(system.file("external/pores_1.mtx",
    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 <- pm[pmLU@p + 1L, pmLU@q + 1L]
pLU <- drop0(pmLU@L %*% pmLU@U) # L %*% U -- dropping extra zeros
## equal up to "rounding"
ppm[1:4, 1:5]
pLU[1:4, 1:5]
```
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 \texttt{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 \texttt{new("denseLU", ...)}. More commonly the objects are created explicitly from calls of the form \texttt{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

\texttt{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 \texttt{expand()} method, see below.

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

\texttt{Dim}: the dimension of the original matrix; inherited from class \texttt{MatrixFactorization}.

Methods

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

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

See Also

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

Examples

```r
set.seed(1)
mm <- Matrix(round(rnorm(9),2), nrow = 3)
mm
str(lum <- lu(mm))
elu <- expand(lum)
elu # three components: "L", "U", and "P", the permutation
elu$L %*% elu$U
(m2 <- with(elu, P %*% L %*% U)) # the same as 'mm'
stopifnot(all.equal(as(mm, "matrix"),
    as(m2, "matrix")))
```

Description

Construct a Matrix of a class that inherits from Matrix.

Usage

```r
Matrix(data=NA, nrow=1, ncol=1, byrow=FALSE, dimnames=NULL,
    sparse = NULL, doDiag = TRUE, forceCheck = FALSE)
```

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.
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.

Examples

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
Matrix(1:6, 3, 2) # a 3 by 2 matrix (+ integer warning)
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
lt <- upper.tri(matrix(3,3))
(M <- Matrix(lt)) # -> "ltCMatrix"
Matrix(lt)# -> "ltrMatrix"
as(lt, "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"),
Matrix-class

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

- **determinant** signature(x = "Matrix", logarithm = "missing"): and
- **determinant** signature(x = "Matrix", logarithm = "logical"): compute the (log) determinant 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 respective matrix.
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)

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See Also

the classes dgeMatrix, dgCMMatrix, and function Matrix for construction (and examples).

Methods, e.g., for kronecker.

Examples

slotNames("Matrix")

c1 <- getClass("Matrix")
names(c1@subclasses) # more than 40 ...

showClass("Matrix")#> output with slots and all subclasses

(M <- Matrix(c(0,1,0,0), 6, 4))
dim(M)
diag(M)
cm <- M[1:4,] + 10*Diagonal(4)
diff(M)
## can reshape it even :
dim(M) <- c(2, 12)
M
stopifnot(identical(M, Matrix(c(0,1,0,0), 2,12)),
  all.equal(det(cm),
    determinant(as(cm,"matrix"), log=FALSE)$modulus,
    check.attributes=FALSE))
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 %&% or boolArith = TRUE.

Usage

```r
## S4 method for signature 'CsparseMatrix,diagonalMatrix'
x %*% y

## S4 method for signature 'dgeMatrix,missing'
crossprod(x, y = NULL, boolArith = NA, ...)

## S4 method for signature 'CsparseMatrix,diagonalMatrix'
crossprod(x, y = NULL, boolArith = NA, ...)

## ... and for many more signatures

## S4 method for signature 'CsparseMatrix/ddenseMatrix'
tcrossprod(x, y = NULL, boolArith = NA, ...)

## S4 method for signature 'TsparseMatrix,missing'
tcrossprod(x, y = NULL, boolArith = NA, ...)

## ... and for many more signatures
```

Arguments

- `x` a matrix-like object
- `y` 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.
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, i.e., inheriting from symmetricMatrix.

Methods

%*% signature(x = "dgeMatrix", y = "dgeMatrix"): Matrix multiplication; ditto for several other signature combinations, see showMethods("%*%").
%*% signature(x = "dtrMatrix", y = "matrix") and other signatures (use showMethods("%*%") for signatures, matrix multiplication. Multiplication of (matching) triangular matrices now should remain triangular (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 dsCMatix object.

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

Examples

```r
## 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
```
## 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

```r
MatrixClass(cl, cld = getClassDef(cl), ...Matrix = TRUE, 
dropVirtual = TRUE, ...
```

### 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.
MatrixFactorization-class

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.

Examples

showClass("MatrixFactorization")

getClass("CholeskyFactorization")

Examples

mka <- setClass("A", contains="dgCMatrix")
(A <- mka())
stopifnot(identical(MatrixClass("A"),
                  "dgCMatrix"))
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.

Examples

showClass("ndenseMatrix")

as(diag(3) > 0, "ndenseMatrix")# -> "nge"
**Description**

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

**Usage**

```r
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, \( \lambda_1 \). Eigen values \( \lambda_k \) are treated as if zero when \( \lambda_k/\lambda_1 \leq \text{eig.tol} \).
- `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.
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 (acci-
dentially), 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 Sym-
metric Indefinite Factorization; SIAM J. Matrix Anal.
Appl., 19, 1097–1110.
a proper one. Psychometrika 54, 53–61.
Higham, Nick (2002) Computing the nearest correlation matrix - a problem from finance; IMA

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.
Examples

```r
## Higham (2002), p. 334f - simple example
A <- matrix(1, 3, 3); A[1,3] <- A[3,1] <- 0
n.A <- nearPD(A, corr=TRUE, do2eigen=FALSE)
rownames(n.A)["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)
m <- m + t(m)
diag(m) <- pmax(0, diag(m)) + 1
(m <- round(cov2cor(m), 2))
str(near.m <- nearPD(m, trace = TRUE))
round(near.m$mat, 2)
norm(m - near.m$mat) # 1.102 / 1.08

if(require("sfsmisc")){
m2 <- posdefify(m) # a simpler approach
  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:

pr <- Matrix(c(1, 0.477, 0.644, 0.478, 0.651, 0.826, 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
nc.$iterations # 2
nc.1 <- nearPD(pr, conv.tol = 1e-7, corr = TRUE)
nc.1$iterations # 11 / 12 (!)
ncr <- nearPD(pr, conv.tol = 1e-15)
str(ncr)# still 2 iterations
ncr.1 <- nearPD(pr, conv.tol = 1e-15, corr = TRUE)
ncr.1 $ iterations # 27 / 30 !

ncF <- nearPD(pr, conv.tol = 1e-15, conv.norm = "F")
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
```
### 3) a real data example from a 'systemfit' model (3 eq.):

```r
(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(l1e-3, EV), EV2, type="o", log="xy", xaxt="n",yaxt="n")
  eaxis(1); eaxis(2)
} else plot(pmax(l1e-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*.
Examples

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

\[ \text{nMatrix-class} \quad \text{Class "nMatrix" of Non-zero Pattern Matrices} \]

Description

The \text{nMatrix} class is the virtual “mother” class of all non-zero pattern (or simply pattern) matrices in the \text{Matrix} package.

Slots

Common to all matrix object in the package:

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

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

Methods

There is a bunch of coercion methods (for \text{as(..)}, e.g.,

\text{coerce} signature(from = "matrix", to = "nMatrix"): Note that these coercions (must) coerce \text{NAs} to non-zero, hence conceptually \text{TRUE}. This is particularly important when \text{sparseMatrix} objects are coerced to "nMatrix" and hence to \text{nsparseMatrix}.

\text{coerce} signature(from = "dmatrix", to = "nMatrix").and

\text{coerce} signature(from = "lMatrix", to = "nMatrix"): For dense matrices with \text{NAs}, these coercions are valid since \text{Matrix} version 1.2.0 (still with a \text{warning} or a \text{message} if "Matrix.warn". or "Matrix.verbose" options are set.)

\text{coerce} signature(from = "nMatrix", to = "matrix"): ...

\text{coerce} signature(from = "nMatrix", to = "dmatrix"): ...

\text{coerce} signature(from = "nMatrix", to = "lMatrix"): ...

Additional methods contain group methods, such as

\text{Ops} signature(e1 = "nMatrix", e2 = ".")....

\text{Arith} signature(e1 = "nMatrix", e2 = ".")....

\text{Compare} signature(e1 = "nMatrix", e2 = ".")....

\text{Logic} signature(e1 = "nMatrix", e2 = ".")....

\text{Summary} signature(x = "nMatrix", ".")....
See Also

The classes \texttt{lMatrix}, \texttt{nsparseMatrix}, and the mother class, \texttt{Matrix}.

Examples

\begin{verbatim}
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"
\end{verbatim}

\section*{nnzero}

\textbf{The Number of Non-Zero Values of a Matrix}

Description

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

Usage

\begin{verbatim}
nnzero(x, na.counted = NA)
\end{verbatim}

Arguments

\begin{description}
\item[x] an \texttt{R} object, typically inheriting from class \texttt{Matrix} or \texttt{numeric}.
\item[na.counted] a \texttt{logical} describing how \texttt{NAs} should be counted. There are three possible settings for \texttt{na.counted}:
\begin{description}
\item[TRUE] \texttt{NAs} are counted as non-zero (since “they are not zero”).
\item[NA] (default) the result will be \texttt{NA} if there are \texttt{NA}’s in \texttt{x} (since “\texttt{NA}’s are not known, i.e., may be zero”).
\item[FALSE] \texttt{NAs} are \texttt{omitted} from \texttt{x} before the non-zero entries are counted.
\end{description}
For sparse matrices, you may often want to use \texttt{na.counted = TRUE}.
\end{description}

Value

the number of non-zero entries in \texttt{x} (typically \texttt{integer}).

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

Methods

signature(x = "ANY") the default method for non-\texttt{Matrix} class objects, simply counts the number 0s in \(x\), counting NA's depending on the \texttt{na\.counted} argument, see above.

signature(x = "denseMatrix") conceptually the same as for traditional \texttt{matrix} objects, care has to be taken for "\texttt{symmetricMatrix}" objects.

signature(x = "diagonalMatrix"), \textbf{and} signature(x = "indMatrix") fast simple methods for these special "\texttt{SparseMatrix}" classes.

signature(x = "sparseMatrix") typically, the most interesting method, also carefully taking "\texttt{symmetricMatrix}" objects into account.

See Also

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

drop0, \texttt{zapsmall}.

Examples

\begin{verbatim}
  m <- Matrix(0+1:28, nrow = 4)
  m[-3,c(2,4:5,7)] <- m[3, 1:4] <- m[1:3, 6] <- 0
  (mT <- as(m, "dgTMatrix"))
  nnzero(mT)
  (S <- crossprod(mT))
  nnzero(S)
  str(S) # slots are smaller than \texttt{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)
\end{verbatim}

\begin{tabular}{ll}
\hline
\texttt{norm} & \textit{Matrix Norms} \\
\hline
\end{tabular}

Description

Computes a matrix norm of \(x\), using Lapack for dense matrices. The norm can be the one ("\texttt{O}"., or "\texttt{I}") norm, the infinity ("\texttt{I}") norm, the Frobenius ("\texttt{F}") norm, the maximum modulus ("\texttt{M}") among elements of a matrix, or the spectral norm or 2-norm ("\texttt{2}"), as determined by the value of \texttt{type}.

Usage

\begin{verbatim}
  norm(x, type, ...)
\end{verbatim}
Arguments

x  a real or complex matrix.

type  A character indicating the type of norm desired.

"O", "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);
"M" or "m" specifies the maximum modulus of all the elements in x; and
"2" specifies the “spectral norm” or 2-norm, which is the largest singular value
(svd) of x.

The default is "O". 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, dlanty, zlange, zlansy, and zlantr.

Value

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

References


See Also

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

The norm() function from R’s base package.

Examples

x <- Hilbert(9)
norm(x)# = "0" = "1"
stopifnot(identical(norm(x), norm(x, "1")))
norm(x, "I"
# the same, because 'x' is symmetric

allnorms <- function(d) vapply(c("1","I","F","M","2"),
  norm, x = d, double(1))

allnorms(x)

i <- c(1,3:8); j <- c(2,9,6:10); x <- 7 * (1:7)
A <- sparseMatrix(i, j, x = x)
# 8 x 10 "dgCMatrix"
(sA <- sparseMatrix(i, j, x = x, symmetric = TRUE))# 10 x 10 "dsCMatrix"
(tA <- sparseMatrix(i, j, x = x, triangular= TRUE))# 10 x 10 "dtCMatrix"
Hallnorms HaI M^ naI
allnorms HsaI
allnorms HtaI
stopifnot HallNequalHnaL allnorms Has HaL Bmatrix BIIIL
allNequalHnaL allnorms HtaIII C because ta rbind HaL PL PI
aN \M a[ aN{QLS} \M na
stopifnot HisNna Hallnorms HaNIII C gave error

nsparseMatrix-classes

Sparse "pattern" Matrices

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

duplo: 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 "ngSparseMatrix" (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.

See Also
de the class dgCMatrix

Examples

(m <- Matrix(c(0,0,2:0), 3, 5, dimnames=list(LETTERS[1:3],NULL)))
## `extract the nonzero-pattern of (m) into an nMatrix'
mm <- as(m, "ngSparseMatrix") # -> will be a "ngCMatrix"
str(mm) # no "x" slot
mm <- !mm # no longer sparse
(nmm <- as(nmm, "sparseMatrix")) # "lgCMatrix"
## consistency check:
stopifnot(xor(as(mm, "matrix"),
              as(nmm, "matrix")))

## low-level way of adding "non-structural zeros":
nmm$x[2:4] <- c(FALSE,NA,NA)

as(nmm, "nMatrix") # NAs *and* non-structural 0 |---> 'TRUE'

data(KNex)
nmm <- as(KNex$mm, "ngCMatrix")
str(xlx <- crossprod(nmm)) # "nsCMatrix"
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.

Extends

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

Both extend class "symmetricMatrix", directly, and class "Matrix" and others, indirectly, 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

(s0 <- new("nsyMatrix"))

(M2 <- Matrix(c(TRUE, NA, FALSE, FALSE), 2, 2)) # logical dense (ltr)
(sM <- M2 & t(M2)) # "lge"

class(sM <- as(sM, "nMatrix")) # -> "nge"

(sM <- as(sM, "nsyMatrix")) # -> "nsy"

str (sM <- as(sM, "nspMatrix")) # -> "nsp": packed symmetric

---

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 \texttt{triangularMatrix}.

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

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

Extends

"ntMatrix" extends class "ngeMatrix", directly, whereas
"ntpMatrix" extends class "ndenseMatrix", directly.

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

Methods

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

See Also

Classes \texttt{ngeMatrix}, \texttt{Matrix}; function \texttt{t}

Examples

\texttt{showClass("ntMatrix")}

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

---

\textbf{number-class} \hspace{2cm} \textit{Class "number" of Possibly Complex Numbers}

\textbf{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 (\texttt{setClassUnion}) of "numeric" and "complex".
Objects from the Class

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

Examples

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

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):

\[
\begin{align*}
MP &= M \% \% P \\
PM &= P \% \% M \\
P'M &= \text{crossprod}(P, M) \approx t(P) \% \% M \\
MP' &= \text{tcrossprod}(M, P) \approx M \% \% t(P)
\end{align*}
\]

where \( p \) is the “permutation vector” corresponding to the permutation matrix \( P \) (see first note), and \( i(p) \) is short for \( \text{invPerm}(p) \).

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

- `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.

Methods

%*% signature(x = "matrix", y = "pMatrix") and other signatures (use showMethods("%*%", class="pMatrix");)

coerce signature(from = "integer", to = "pMatrix"): This is enables typical "pMatrix" construction, given a permutation vector of 1:n, see the first example.

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

coeerce signature(from = "pMatrix", to = "matrix"): coercion to a traditional FALSE/TRUE 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").

coeerce 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

\[
P \leftarrow \text{as}(p, \text{"pMatrix"})
\]

\[
p \leftarrow P @ \text{perm}
\]

see also the ‘Examples’.

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

See Also

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

(pm1 <- as(as.integer(c(2,3,1)), "pMatrix"))
t(pm1) # is the same as
solve(pm1)

p11 %*% t(pm1) # check that the transpose is the inverse
stopifnot(all(diag(3) == as(p11 %*% t(pm1), "matrix")),
          is.logical(as(p11, "matrix")))

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 %*% p11

try(as(as.integer(c(3,3,1)), "pMatrix"))# Error: not a permutation

as(p11, "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

formatSpMatrix(x, digits = NULL, maxp = 1e9,
               cld = getClassDef(class(x)), zero.print = ".",
               col.names, note.dropping.colnames = TRUE, uniDiag = TRUE,
               align = c("fancy", "right"))

printSpMatrix(x, digits = NULL, maxp =getOption("max.print"),
              cld = getClassDef(class(x)),
              zero.print = ".", col.names, note.dropping.colnames = TRUE,
              uniDiag = TRUE, col.trailer = "",
              align = c("fancy", "right"))
printSpMatrix2(x, digits = NULL, maxp =getOption("max.print"),
    zero.print = ".", col.names, note.dropping.colnames = TRUE,
    uniDiag = TRUE, suppRows = NULL, suppCols = NULL,
    col.trailer = if(suppCols) "......" else "",
    align = c("fancy", "right"),
    width = getOption("width"), fitWidth = TRUE)

Arguments

x
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").
maxp
integer, default from options(max.print), influences how many entries of 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.
zero.print
character which should be printed for structural zeroes. The default "." may 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 unit-diagonal matrix should be formatted as "1" 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.
**printSpMatrix**

Details

**formatSpMatrix:** If \( x \) is large, only the first rows making up the approximately first \( \text{maxp} \) 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.

Value

`formatSpMatrix()`

returns a character matrix with possibly empty column names, depending on `col.names` etc, see above.

`printSpMatrixJ()`

return \( x \) invisibly, see `invisible`.

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

```r
f1 <- gl(5, 3, labels = LETTERS[1:5])
x <- as(f1, "sparseMatrix")
x ## show(x) <- print(x)
t(x) ## shows column names, since only 5 columns

x2 <- as(gl(12, 3, labels = paste(LETTERS[1:12],"e",sep=".")), "sparseMatrix")
x2
## less nice, but possible:
print(x2, col.names = TRUE) # use [,1] [,2] .. => does not fit

## Possibilities with column names printing:
t(x2) # suppressing column names
print(t(x2), col.names=TRUE)
print(t(x2), zero.print = "", col.names="abbr. 1")
print(t(x2), zero.print = ",", col.names="substring 2")
```
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.

Usage

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

Arguments

- `x` 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`.

Examples

```r
#------ example of pivoting -- from base' qraux.Rd ------
X <- cbind(int = 1, 
    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))
rownames(X) <- paste0("r", seq_len(nrow(X)))
dnX <- dimnames(X)
```
bX <- X # base version of X
X <- as(bX, "sparseMatrix")
X # is singular, columns "b2" and "c3" are "extra"
stopifnot(identical(dimnames(X), dnX))# some versions changed X's dimnames!
c(rankMatrix(X)) # = 4 (not 6)
m <- function(. . . as(., "matrix")

##----- regular case -----------------------------------
Xr <- X[, -c(3,6)] # the "regular" (non-singular) version of X
stopifnot(rankMatrix(Xr) == ncol(Xr))
Y <- cbind(y <- setNames(1:6, paste0("y", 1:6)))
## regular case:
qXr <- qr( Xr)
qxrla <- qr(m(Xr), LAPACK=TRUE) # => qr.fitted(), qr.resid() not supported
qcfxy <- qr.coef (qXr, y) # vector
qcfXY <- qr.coef (qXr, Y) # 4x1 dgeMatrix
cf <- c(int=6, b1=-3, c1=-2, c2=-1)
doExtras <- interactive() || nzchar(Sys.getenv("R_MATRIX_CHECK_EXTRA")) ||
  identical("true", unname(Sys.getenv("R_PKG_CHECKING_doExtras")))
tolE <- if(doExtras) 1e-15 else 1e-13
stopifnot(
  all.equal(qr.coef(qXr, y), cf, tol=tolE),
  all.equal(qr.coef(qxrla,y), cf, tol=tolE),
  all.equal(qr.coef(qcfxy, Y), m(cf), tol=tolE),
  all.equal( qcfXY, cf, tol=tolE),
  all.equal(m(qcfXY), m(cf), tol=tolE),
  all.equal(y, qr.fitted(qxrla, y), tol=2*tolE),
  all.equal(y, qr.fitted(qXr, y), tol=2*tolE),
  all.equal(m(qr.fitted(qXr, Y)), qr.fitted(qXr, Y), tol=tolE),
  all.equal( qr.resid (qXr, y), qr.resid (qXr, y), tol=tolE),
  all.equal(m(qr.resid (qXr, Y)), qr.resid (qXr, Y), tol=tolE)
)

##----- rank-deficient ("singular") case -----------------

(qX <- qr( X)) # both @p and @q are non-trivial permutations
qX <- qr(m(X)); str(qX) # $pivot is non-trivial, too
dropQ(R. <- qr.R(qX), tol=tolE) # columns *permuted*: c3 b1 ..
Q. <- qr.Q(qX)
qI <- sort.list(qX@q) # the inverse 'q' permutation
(X. <- dropQ(Q, %% R. [qI], tol=tolE))## just = X, incl. correct colnames
stopifnot(all(X. - X.) < 8*Machine$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
nna <- !is.na(cfqX)
stopifnot(all.equal(unname(qr.fitted(qxrla, Y)),
  as.numeric(XI[,nna] %*% cfqX[nna][nna])))
Compute ‘the’ matrix rank, a well-defined functional in theory(*), somewhat ambiguous in practice. We provide several methods, the default corresponding to Matlab’s definition.

(*) The rank of a \( n \times m \) matrix \( A, rk(A) \) is the maximal number of linearly independent columns (or rows); hence \( rk(A) \leq \min(n,m) \).

Usage

\[
\text{rankMatrix}(x, \text{tol} = \text{NULL, method = c("tolNorm2", "qr.R", "qrLINPACK", "qr", "useGrad", "maybeGrad"), sval = svd(x, 0, 0)$d, warn.t = \text{TRUE}})
\]

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, \( \max(\dim(x)) \times \text{.Machine$double.eps} \) 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 \( \geq \text{tol} \times \max(sval) \);
  - "qrLINPACK": for a dense matrix, this is the rank of \( \text{qr}(x, \text{tol}, \text{LAPACK}\_\text{FALSE}) \) (which is \( \text{qr}(\ldots)$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 \( \text{qr()} \) uses LAPACK or a "sparseQR" method (see \textbf{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 \( |d_i| \geq \text{tol} \times \max(|d_i|) \).
  - "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 \( \text{sval} \) are not used, which may be crucially important for a large sparse matrix \( x \), as in that case, when \( \text{sval} \) is not specified, the default, computing \( \text{svd()} \) 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.

Value

If x is a matrix of all 0, the rank is zero; otherwise, a 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 tol = 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.

Examples

rankMatrix(cbind(1, 0, 1:3)) # 2

(meths <- eval(formals(rankMatrix)$method))

## 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.))

## tolNorm2 qr qr.R qrLINPACK useGrad maybeGrad
## 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 11 11 11 12 12 (x86_64)
sapply(5:15, rMQL, M = 1000 * H12) # not identical unfortunately
```r
data <- rbind(matrix(0, nrow=1, ncol=2, sparse=TRUE), matrix(1, nrow=1, ncol=2, sparse=TRUE), matrix(2, nrow=1, ncol=2, sparse=TRUE))
nz <- nrow(data) x <- rnorm(nz)

# rcond
rcond <- function(x, norm = NA)
  if (is.sparseMatrix(x))
    return(sapply(nrow(x), FUN = function(i) rankMatrix(x[i], method = .m.)))
  return(1 / norm(x))

# Usage
rcond(x, norm = NA)
```

---

**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 = NA)
```

---

## 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 = NA)
```

## Sparse case:

```r
M15 <- kronecker(diag(x=c(100,1,1)), Hilbert(5))
sapply(meths, function(.m.) rankMatrix(M15, method = .m.))
```

### Large sparse

```r
n <- 250000; p <- 33; nz <- 10000
L <- sparseMatrix(i = sample.int(n, nz, replace=TRUE),
  j = sample.int(p, nz, replace=TRUE), x = rnorm(nz))
(dim(L)[2]) == 10000
```

### Another sparse "qr" one, which "failed" till 2013-11-23:

```r
set.seed(42)
f1 <- factor(sample(50, 1000, replace=TRUE))
f2 <- factor(sample(50, 1000, replace=TRUE))
f3 <- factor(sample(50, 1000, replace=TRUE))
rbind <- if(getRversion() < "3.2.0") rBind else rbind
D <- t(do.call(rbind, lapply(list(f1,f2,f3), as, 'sparseMatrix')))
dim(D); nnnz(D) # 1000 x 150 // 3000 non-zeros (= 2%)
stopifnot(rankMatrix(D, method='qr') == 148,
  rankMatrix(crossprod(D),method='qr') == 148)
```

### Zero matrix has rank 0:

```r
stopifnot(sapply(meths, function(.m.)
  rankMatrix(matrix(0, 2, 2), method = .m.)) == 0)
```
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 "1" 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 result may differ depending on `useInv`, as per default, when it is false, an approximation is computed.

- **...**: further arguments passed to or from other methods.

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

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.

Examples

```r
x <- Matrix(rnorm(9), 3, 3)
rc4ond(x)
## typically "the same" (with more computational effort):
1 / (norm(x) * norm(solve(x)))
rc4ond(Hilbert(9)) # should be about 9.1e-13

## For non-square matrices:
rc4ond(x1 <- cbind(1,1:10))# 0.05278
rc4ond(x2 <- cbind(x1, 2:11))# practically 0, since x2 does not have full rank

## sparse
(S1 <- Matrix(rbind(0:1,0, diag(3:-2))))
rcond(S1)
m1 <- as(S1, "denseMatrix")
all.equal(rcond(S1), rcond(m1))

## wide and sparse
rc4ond(M4atrix(cbind(0, diag(2:-1))))

## Large sparse example  ------------
M <- Matrix(c(3,0:2), 2,2)
M <- bdiag(kronecker(Diagonal(2), M), kronecker(M, M))
36*iM <- solve(M) # still sparse
MM <- kronecker(Diagonal(10), kronecker(Diagonal(5), kronecker(M, M))))
mm <- kronecker(bdiag(M,M,M,M)) # 12'800 ^ 2
if(interactive()) ## takes about 2 seconds if you have >= 8 GB RAM
  rc4ond(M3 <- rcond(Kronecker(M,M,M,M)))
## whereas this is *fast* even though it computes solve(M3)
if(interactive()) ## the values are not the same
  rcond(M3, useInv=TRUE)

## for all 4 norms available for sparseMatrix :
cbind(rr <- sapply(c("1","1","F","M"),
  function(N) rcond(M3, norm=N, useInv=TRUE)))
```

---

**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.

Examples

(ab <- rep2abI(2:7, 4))
stopifnot(identical(as(ab, "numeric"), rep(2:7, 4)))

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")
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 \( x \), \( \text{diff}(x) \) consists of **constant** stretches and is hence well compressable via \( \text{rle}() \).

Objects from the Class

Objects can be created by calls of the form \( \text{new("rleDiff", ...)} \).

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 \( \text{rle}() \). As this is used to encode potentially huge index vectors, lengths may be of type \( \text{double} \) here.

Methods

There is a simple \( \text{show} \) method only.

Note

This is currently an **experimental** auxiliary class for the class \( \text{abIndex} \), see there.

See Also

\( \text{rle} \), \( \text{abIndex} \).

Examples

\[
\text{showClass("rleDiff")}
\]
\[
\text{ab <- c(abIseq(2, 100), abIseq(20, -2))}
\]
\[
\text{ab@rleD} \quad \text{# is "rleDiff"}
\]
rsparsematrix  Random Sparse Matrix

Description
Generate a random sparse matrix efficiently. The default has rounded gaussian non-zero entries, and `rand.x = NULL` generates random pattern matrices, i.e. inheriting from `nsparseMatrix`.

Usage
```r
rsparsematrix(nrow, ncol, density, nnz = round(density * maxE),
  symmetric = FALSE,
  rand.x = function(n) signif(rnorm(n), 2), ...)
```

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`.

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

```r
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 pattern*na* 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)
```

RsparseMatrix-class

Class "RsparseMatrix" of Sparse Matrices in Column-compressed 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.

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"): ...
Schur

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.

**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 EVvalues.
If vectors are `FALSE`, a list with components
- **T** the upper quasi-triangular (square) matrix of the Schur decomposition.
- **EVvalues** the vector of `numeric` or `complex` eigen values of `T` or `A`.

**BACKGROUND**
If `A` is a square matrix, then $A = QTt(Q)$, 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

Examples

```r
Schur(Hilbert(9))  # Schur factorization (real eigenvalues)

(A <- 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$values,
  local({z <- Sch.A@EValues
       z[order(Mod(z), decreasing=TRUE)]}, tolerance = 1e-13),
  identical(SchA$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"))
a <- a.m(A)
Sch.a <- Schur(a)
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**

**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".
solve-methods

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.

Examples

```
showClass("Schur")
Schur(M <- Matrix(c(1:7, 10:2), 4,4))
## Trivial, of course:
str(Schur(Diagonal(5)))

## for more examples, see Schur()
```

### 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

\[
X <- \text{solve}(A,B)
\]

In solve(a,b) in the Matrix package, \( a \) may also be a MatrixFactorization instead of directly
a matrix.

Usage

```
## S4 method for signature 'CHMfactor,ddenseMatrix'
solve(a, b,
       system = c("A", "LDLt", "LD", "DLt", "L", "Lt", "D", "P", "Pt"), ...)

## S4 method for signature 'dgCMatrix, matrix'
solve(a, b, sparse = FALSE, tol = .Machine$double.eps, ...)
```

```
solve(a, b, ...) # the two-argument version, almost always preferred to
# solve(a)       # the rarely needed one-argument version
```
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 not 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.

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., $x <- \text{solve}(a, b, \text{system}="P")$ is equivalent to $x <- P \times x$.

If b is a sparseMatrix, system is used as above the corresponding sparse CHOLMOD algorithm is called.

signature(a = "ddenseMatrix", b = "...") (for all b) work via as(a, "dgeMatrix"), using 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$double.eps)
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.eps)
Checks if a is symmetric, and in that case, coerces it to "symmetricMatrix", and then computes a sparse solution via sparse Cholesky factorization, independently of the sparse argument. 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") case.
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 calculated (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. Otherwise, the sparse LU decomposition is used as for the "general" matrices of class "dgCMatrix".
signature(a = "dsyMatrix", b = ".....") , and
signature(a = "dtCMatrix", b = "CsparseMatrix") ,
signature(a = "dtMMatrix", b = "dgeMatrix") , etc sparse triangular solve, in traditional S/R also known as backsolve, or forwardsolve. solve(a,b) is a sparseMatrix if b is, and hence a denseMatrix otherwise.
signature(a = "dtrMatrix", b = "ddenseMatrix") , and
signature(a = "dtpMatrix", b = "matrix") , and similar b, including "missing", and "diagonalMatrix": all use LAPACK based versions of efficient triangular backsolve, or forwardsolve.
signature(a = "Matrix", b = "diagonalMatrix") works via as(b, "CsparseMatrix").
signature(a = "sparseQR", b = "ANY") simply uses qr.coef(a, b).
signature(a = "pMatrix", b = ".....") these methods typically use crossprod(a,b), as the inverse of a permutation matrix is the same as its transpose.
signature(a = "TsparseMatrix", b = "ANY") all work via as(a, "CsparseMatrix").

See Also

solve, lu, and class documentations CHMFactor, sparseLU, and MatrixFactorization.

Examples

```r
## 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 <- sparse.model.matrix(~ -1+ a + b, dd)# no intercept --> even sparser
XXt <- tcrossprod(X)
diag(XXt) <- rep(c(0,0,1,0), length.out = nrow(XXt))

n <- nrow(ZZ <- kronecker(XXt, Diagonal(x=c(4,1)))))
image(a <- 2*Diagonal(n) + ZZ %*% Diagonal(x=c(10, rep(1, n-1))))
isSymmetric(a) # FALSE
image(drop0(skewpart(a)))
image(ia0 <- solve(a)) # checker board, dense [but really, a is singular!]
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)
ias <- solve(a)
ias <- solve(a, sparse=TRUE)

stopifnot(all.equal(as(ias,"denseMatrix"), iad, tolerance=1e-14))
I. <- iad %*% a ; image(I.)
I0 <- drop0(zapsmall(I.)); image(I0)
.I <- a %*% iad
.I0 <- drop0(zapsmall(.I))

stopifnot(all.equal(as(I0, "diagonalMatrix"), Diagonal(n)),
              all.equal(as(.I0,"diagonalMatrix"), Diagonal(n)))

---

**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 fac2sparse() functions are utilities, also used internally in the principal user level function sparse.model.matrix().

**Usage**

```r
sparse.model.matrix(object, data = model.frame(object),
contrasts.arg = NULL, xlev = NULL, transpose = FALSE,
drop.unused.levels = FALSE, row.names = TRUE,
verbose = FALSE, ...)
```

```r
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 appropriate class. For the default method, 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.
sparse.model.matrix

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.

transpose logical indicating if the transpose should be returned; if the transposed is used 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().

row.names logical indicating if row names should be used.

verbose logical or integer indicating if (and how much) progress output should be printed.

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

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).
Examples

```r
dd <- data.frame(a = gl(3,4), b = gl(4,1,12))# balanced 2-way
options("contrasts") # the default: "contr.treatment"
sparse.model.matrix(~ a + b, dd)
sparse.model.matrix(~ -1+ a + b, dd)# no intercept --> even sparser
sparse.model.matrix(~ a + b, dd, contrasts = list(a="contr.sum"))
sparse.model.matrix(~ a + b, dd, contrasts = list(b="contr.SAS"))

## Sparse method is equivalent to the traditional one:
stopifnot(all(sparse.model.matrix(~ a + b, dd) ==
  Matrix(model.matrix(~ a + b, dd), sparse=TRUE)),
  all(sparse.model.matrix(~ 0+ a + b, dd) ==
  Matrix(model.matrix(~ 0+ a + b, dd), sparse=TRUE)))

(ff <- gl(3,4, c("X","Y", "Z")))
fac2sparse(ff) # 3 x 12 sparse Matrix of class "dgCMatrix"
##
##  X 1 1 1 1 1 1 1 1 1 1 1 1
##  Y . . . . . . . . . . . .
##  Z . . . . . . . . . . . .

## can also be computed via sparse.model.matrix():
f30 <- gl(3,0 )
f12 <- gl(3,0, 12)
stopifnot(
  all.equal(t( fac2sparse(ff) ),
    sparse.model.matrix(~ 0+ff),
    tolerance = 0, check.attributes=FALSE),
  is(M <- fac2sparse(f30, drop= TRUE),"CsparseMatrix"), dim(M) == c(0, 0),
  is(M <- fac2sparse(f30, drop=FALSE),"CsparseMatrix"), dim(M) == c(3, 0),
  is(M <- fac2sparse(f12, drop= TRUE),"CsparseMatrix"), dim(M) == c(0,12),
  is(M <- fac2sparse(f12, drop=FALSE),"CsparseMatrix"), dim(M) == c(3,12) )
```

---

**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 "dtrMatrix", the lower triangular factor from the left.
U: Object of class "dtrMatrix", 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.

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

```r
## 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))), 
    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")))
```
sparsem\textendash{}conversions

\textit{Sparse Matrix Coercion from and to those from package \textbf{SparseM}}

\textbf{Description}

Methods for coercion from and to sparse matrices from package \textbf{SparseM} are provided here, for ease of porting functionality to the \texttt{Matrix} package, and comparing functionality of the two packages. All these work via the usual \textit{as(., "<class>")} coercion,

\texttt{as(from, Class)}

\textbf{Methods}

\begin{verbatim}
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.csr" ...
from = "matrix.csr", to = "dgCMatrices" ...
from = "matrix.coo", to = "dgCMatrices" ...
from = "matrix.csr", to = "Matrix" ...
from = "matrix.csc", to = "Matrix" ...
from = "matrix.coo", to = "Matrix" ...
\end{verbatim}

\textbf{See Also}

The documentation in CRAN package \textbf{SparseM}, such as \texttt{SparseM.ontology}, and one important class, \texttt{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

sparseMatrix(i = ep, j = ep, p, x, dims, dimnames,
          symmetric = FALSE, triangular = FALSE, index1 = TRUE,
          giveCsparse = TRUE, check = TRUE, use.last.ij = FALSE)

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.

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 \(c(\text{max}(i), \text{max}(j))\).

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.

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.
Examples

```r
## simple example
i <- c(1,3:8); j <- c(2,9,6:10); x <- 7 * (1:7)
(A <- 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 <- 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))
(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 <- data.frame(i = c(i, 1), j = c(j, 2), x = c(x, 2))
(Aa <- do.call(sparseMatrix, args))
## 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))))
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")]))

dn <- list(LETTERS[1:3], letters[1:5])
## pointer vectors can be used, and the (i,x) slots are sorted if necessary:
m <- sparseMatrix(i = c(3,1, 3,2, 2,1), p= c(0:2, 4,4,6), x = 1:6, dimnames = dn)
m
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:
```
sparseMatrix-class Virtual Class "sparseMatrix" — Mother of Sparse Matrices

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.
The \textit{print} method for sparse matrices by default is the same as \textit{show()} but can be called with extra optional arguments, see \texttt{printSpMatrix}().

The \textit{format} method for sparse matrices, see \texttt{formatSpMatrix}() for details such as the extra optional arguments.

The \textit{summary} (object = "sparseMatrix") function returns an object of S3 class "sparseSummary" which is basically a \texttt{data.frame} with columns \(i,j,x\) (or just \(i,j\) for \texttt{nsparseMatrix} class objects) with the stored (typically non-zero) entries. The \textit{print} method resembles Matlab's way of printing sparse matrices, and also the MatrixMarket format, see \texttt{writeMM}.

cbind2 \((x = *, y = *)\): several methods for binding matrices together, column-wise, see the basic \texttt{cbind} and \texttt{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 \texttt{cbind2} above.

determinant \((x = "sparseMatrix", \logarithm=TRUE)\): \texttt{determinant()} methods for sparse matrices typically work via \texttt{Cholesky} or \texttt{lu} decompositions.

diag \((x = "sparseMatrix")\): extracts the diagonal of a sparse matrix.

dim<- \texttt{signature(x = "sparseMatrix", value = "ANY")}: allows to \texttt{reshape} a sparse matrix to a sparse matrix with the same entries but different dimensions. \texttt{value} must be of length two and fulfill \texttt{prod(value) == prod(dim(x))}.

coerce \texttt{signature(from = "factor", to = "sparseMatrix")}: Coercion of a factor to "sparseMatrix" produces the matrix of indicator \texttt{rows} stored as an object of class "\texttt{dgCMatrix}". To obtain columns representing the interaction of the factor and a numeric covariate, replace the "\texttt{x}" slot of the result by the numeric covariate then take the transpose. Missing values (\texttt{NA}) from the factor are translated to columns of all 0s.

See also \texttt{colSums, norm, ...} for methods with separate help pages.

\textbf{Note}

In method selection for multiplication operations (i.e. \texttt{**} and the two-argument form of \texttt{crossprod}) the \texttt{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 \texttt{dgeMatrix} and the appropriate sparse matrix method is used.

\textbf{See Also}

\texttt{sparseMatrix}, and its references, such as \texttt{xtabs(*, sparse=TRUE)}, or \texttt{sparse.model.matrix()}, for constructing sparse matrices.

\texttt{T2graph} for conversion of "\texttt{graph}" objects (package \texttt{graph}) to and from sparse matrices.

\textbf{Examples}

\begin{verbatim}
showClass("sparseMatrix") ## and look at the help() of its subclasses
M <- Matrix(0, 10000, 100)
M[1,1] <- M[2,3] <- 3.14
\end{verbatim}
**sparseQR-class**

Sparse QR decomposition of a sparse matrix

**Description**

Objects class "sparseQR" represent a QR decomposition of a sparse $m \times n$ ("long": $m \geq n$) rectangular matrix $A$, typically resulting from `qr()`, see ‘Details’ notably about row and column permutations for pivoting.

**Details**

For a sparse $m \times n$ ("long": $m \geq n$) rectangular matrix $A$, the sparse QR decomposition is either of the form $PA = QR$ with a (row) permutation matrix $P$, (encoded in the p slot of the result) if the q slot is of length 0, or of the form $PAP^* = QR$ with an extra (column) permutation matrix $P^*$ (encoded in the q slot). Note that the row permutation $PA$ in R is simply $A[p+1, ]$ where $p$ is the p-slot, 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 $R$, and $AP^*$ in R is simply $A[ , q+1]$. $R$ is an $m \times n$ matrix that is zero below the main diagonal, i.e., upper triangular ($m \times m$) with $m - n$ extra zero rows.

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. Note however that `qr.Q()` returns the row permuted matrix $Q^* := P^{-1}Q = P^*Q$ as permutation matrices are orthogonal; and $Q^*$ is orthogonal itself because $Q$ and $P$ are. This is useful because then, as in the dense matrix and base R matrix `qr` case, we have the mathematical identity

$$PA = Q^* R,$$

in R as

$$A[p+1, ] \equiv \text{qr.Q(*) } \%\% \text{ R}.$$
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 the same dimension as X.

q: Object of class "integer": Permutation applied from the right, i.e., to the columns of the original matrix. 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.qunt.qr.R" or (the more general) either "Matrix.qunt" 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.coef 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.qy signature(qr = "sparseQR", y = "ddenseMatrix"): ...

qr.qy signature(qr = "sparseQR", y = "matrix"): ...

qr.qy signature(qr = "sparseQR", y = "numeric"): ...

qr.resid signature(qr = "sparseQR", y = "ddenseMatrix"): ...
sparseVector

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


Permutation matrices in the Matrix package: pMatrix; dgCMatrix, dgeMatrix.

Examples

data(KNex)
mm <- KNex $ mm
y <- KNex $ y
y. <- as(as.matrix(y), "dgCMatrix")
str(qrm <- qr(mm))
qc <- qr.coef(qrm, y); qc. <- qr.coef(qrm, y.) # 2nd failed in Matrix <= 1.1-0
qf <- qr.fitted(qrm, y); qf. <- qr.fitted(qrm, y.)
qs <- qr.resid(qrm, y); qs. <- qr.resid(qrm, y.)
stopifnot(all.equal(qc, as.numeric(qc.), tolerance=1e-12),
all.equal(qf, as.numeric(qf.), tolerance=1e-12),
all.equal(qs, as.numeric(qs.), tolerance=1e-12),
all.equal(qf+qs, y, tolerance=1e-12))

sparseVector

Sparse Vector Construction from Nonzero Entries

Description

User friendly construction of 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; may be missing in which case a "nsparseVector" will be returned.
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.
sparseVector-class

Value

a sparse vector, i.e., inheriting from 

Example

```r
str(sv <- sparseVector(x = 1:10, i = sample(999, 10), length=1000))

sx <- c(0,0,3, 3.2, 0,0,0,-3:1,0,0,2,0,0,5,0,0)
ss <- as(sx, "sparseVector")
stopifnot(identical(ss,
    sparseVector(x = c(2, -1, -2, 3, 1, -3, 5, 3.2),
    i = c(15L, 10:9, 3L,12L,8L,18L, 4L), length = 20L)))

(ns <- sparseVector(i= c(7, 3, 2), length = 10))
stopifnot(identical(ns,
    new("nsparseVector", length = 10, i = c(2, 3, 7))))
```

Description

Sparse Vector Classes: The virtual mother class "sparseVector" has the five actual daughter classes "dsparseVector", "lsparseVector", "nsparseVector", and "zsparseVector", where we've mainly implemented methods for the d*, l* 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 sparseVectors.
- **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".
Methods

**length** signature(x = "sparseVector"): simply extracts the length slot.

**show** signature(object = "sparseVector"): The show method for sparse vectors prints “structural” zeroes as "." using the non-exported prSpVector function which allows further customization 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") coaxes 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") coaxes 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 >= 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 x 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().

**which** signature(x = "nsparseVector") and

**which** signature(x = "lsparseVector") return the indices of the non-zero entries (which is trivial for sparse vectors).

**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”) sparseVectors 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 "lsparseVector").

**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.

c.sparseVector() is an S3 method for all "sparseVector"'s, but automatic dispatch only happens for the first argument, so it is useful also as regular R function, see the examples.

See Also

sparseVector() for friendly construction of sparse vectors (apart from as(*, "sparseVector")).
Examples

gclass("sparseVector")
gclass("dsparseVector")
gclass("x_sparseVector")# those with an 'x' slot

sx <- c(0,0,3, 3.2, 0,0,0,-3:1,0,0,2,0,0,5,0,0)
(ss <- as(sx, "sparseVector"))

ix <- as.integer(round(sx))
(is <- as(ix, "sparseVector")) ## an "isparseVector" (!)
(ns <- sparseVector(i= c(7, 3, 2), length = 10)) # "nsparseVector"
## rep() works too:
(ri <- rep(is, length.out = 25))

## Using `dim<-` as in base R:
 r <- ss
dim(r) <- c(4,5) # becomes a sparse Matrix:
 r
## 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

## NA-case
 sN <- sx; sN[4] <- NA
 (svN <- as(sN, "sparseVector"))

v <- as(c(0,0,3, 3.2, rep(0,9),-3,0,-1, rep(0,20),5,0),
   "sparseVector")
v <- rep(rep(v, 50), 5000)
set.seed(1); v[sample(v@i, 1e6)] <- 0
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 <- 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))
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

```r
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.
spMatrix

Value

A sparse matrix in triplet form, as an \texttt{R} object inheriting from both \texttt{TsparseMatrix} and \texttt{generalMatrix}.

The matrix \(M\) will have \(M[i[k], j[k]] = x[k]\), for \(k = 1, 2, \ldots, n\), where \(n = \text{length}(i)\) and \(M[i', j'] = 0\) for all other pairs \((i', j')\).

See Also

\texttt{Matrix}(\ast, \text{sparse} = \text{TRUE}) for the more usual constructor of such matrices. Then, \texttt{spMatrix} is more general and flexible than \texttt{spMatrix}() and by default returns a \texttt{CsparseMatrix} which is often slightly more desirable. Further, \texttt{bdiag} and \texttt{Diagonal} for (block-)diagonal matrix constructors.

Consider \texttt{TsparseMatrix} and similar class definition help files.

Examples

```r
## simple example
A <- spMatrix(10, 20, i = c(1, 3:8),
  j = c(2, 9:6:10),
  x = 7 * (1:7))
A # a "dgTMatrix"
summary(A)
str(A) # note that *internally* 0-based indices (i, j) are used

L <- spMatrix(9, 30, i = rep(1:9, 3), 1:27,
  (1:27) %% 4 != 1)
L # an "lgTMatrix"

## A simplified predecessor of \texttt{Matrix}' \texttt{rsparsematrix}() function:

rSpMatrix <- function(nrow, ncol, nnz, 
  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 >= 0, ncol >= 0, nnz <= nrow * ncol)
  spMatrix(nrow, ncol,
    i = sample(nrow, nnz, replace = TRUE),
    j = sample(ncol, nnz, replace = TRUE),
    x = rand.x(nnz))
}

M1 <- 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 with the “actual” subclasses. The main use is in methods (and C functions) that can deal with all symmetric matrices, and in as(*, "symmetricMatrix")

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.

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

## An example about the symmetric Dimnames:

```r
sy <- sparseMatrix(i = c(2,4,3:5), j = c(4,7:5,5), x = 1:5, dims = c(7,7),
                    symmetric=TRUE, dimnames = list(NULL, letters[1:7]))
sy # shows symmetrical dimnames
dimnames(sy) # both parts – as sy *is* symmetrical

showClass("symmetricMatrix")
```

## The names of direct subclasses:

```r
scl <- getClass("symmetricMatrix")@subclasses
directly <- sapply(lapply(scl, slot, "by"), length) == 0
names(scl)[directly]
```

## Methods -- applicable to all subclasses above:

```r
showMethods(classes = "symmetricMatrix")
```

---

**symmpart**

*Symmetric Part and Skew(symmetric) Part of a Matrix*

**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**

```r
symmpart(x)
skewpart(x)
```

**Arguments**

- `x`: 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

```r
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)))
```

```r
## 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.
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.
uniqTsparse

**Description**

Detect or “unify” (or “standardize”) non-unique TsparseMatrix matrices, producing unique \((i,j,x)\) triplets which are sorted, first in \(j\), then in \(i\) (in the sense of \(\text{order}(j,i)\)).

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 \(\emptyset\) if there is none.

uniqTsparse\((x)\) replaces duplicated index pairs \((i,j)\) and their corresponding \(x\) slot entries by the triple \((i,j,sx)\) where \(sx = \text{sum}(x \text{[<all pairs matching \((i,j)\)]})\), and for logical \(x\), addition is replaced by logical \(\text{or}\).
uniqTsparse

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.

See Also

TsparseMatrix, for uniqueness, notably dgTMatrix.

Examples

example("dgTMatrix-class", echo=FALSE)
## -> '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 <- function(x, di = dim(x))
  is.unsorted(x@j) || anyDuplicatedT(x, di)
non_uniqT(T2 ) # TRUE
non_uniqT(T2u) # FALSE

T3 <- T2u
T3[1, c(1,3)] <- 10; T3[2, c(1,5)] <- 20
T3u <- uniqTsparse(T3)
str(T3u) # sorted in 'j', and within j, sorted in i
stopifnot(!non_uniqT(T3u))

## Logical 1.TMatrix and n.TMatrix :
(L2 <- T2 > 0)
validObject(L2u <- uniqTsparse(L2))
(N2 <- as(L2, "nMatrix"))
**unpack**

**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.

**Usage**

```r
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 x is symmetric (or rather triangular).
- **upperTri**
  - (for the triangular case only) logical (incl. NA) indicating if 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")

---

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.

C any R object, coercable to a sparse matrix (i.e., of subclass of `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 subclass 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

References

CHOLMOD manual, currently beginning of chapter~18. ...

See Also

Cholesky.

Examples

dn <- list(LETTERS[1:3], letters[1:5])
## pointer vectors can be used, and the (i,x) slots are sorted if necessary:
m <- sparseMatrix(i = c(3,1, 3:2, 2:1), p= c(0:2, 4,4,6), x = 1:6, dimnames = dn)
cA <- Cholesky(A <- crossprod(m) + Diagonal(5))
166 * as(cA,"Matrix") ^ 2
uc1 <- updown("+", Diagonal(5), cA)
## Hmm: this loses positive definiteness:
uc2 <- updown("-", 2*Diagonal(5), cA)
image(show(as(cA, "Matrix")))
image(show(c2 <- as(uc2,"Matrix")))# severely negative entries
##---> Warning
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 3111^2 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.

References

Examples
data(USCounties)
(n <- ncol(USCounties))
IM <- .symDiagonal(n)
nn <- 50
set.seed(1)
rho <- runif(nn, 0, 1)
system.time(MJ <- sapply(rho, function(x) determinant(IM - x * USCounties, logarithm = TRUE)$modulus))

## can be done faster, by update()ing the Cholesky factor:
nWC <- USCounties
C1 <- Cholesky(nWC, Imult = 2)
system.time(M1 <- n * log(rho) + sapply(rho, function(x)
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:

\[ x = "\text{Matrix}" \], \( i = "\text{missing}" \), \( j = "\text{missing}" \), \( \text{drop} = \text{"ANY"} \) ... \\
\[ x = "\text{Matrix}" \], \( i = "\text{numeric}" \), \( j = "\text{missing}" \), \( \text{drop} = "\text{missing}" \) ... \\
\[ x = "\text{Matrix}" \], \( i = "\text{missing}" \), \( j = "\text{numeric}" \), \( \text{drop} = "\text{missing}" \) ... \\
\[ x = "\text{dsparseMatrix}" \], \( i = "\text{missing}" \), \( j = "\text{numeric}" \), \( \text{drop} = "\text{logical}" \) ... \\
\[ x = "\text{dsparseMatrix}" \], \( i = "\text{numeric}" \), \( j = "\text{missing}" \), \( \text{drop} = "\text{logical}" \) ... \\
\[ x = "\text{dsparseMatrix}" \], \( i = "\text{numeric}" \), \( j = "\text{numeric}" \), \( \text{drop} = "\text{logical}" \) ...

See Also

\[ \text{<-methods} \] for subassignment to "Matrix" objects. Extract about the standard extraction.

Examples

\[ \text{str(m <- Matrix(round(rnorm(7*4), 2), nrow = 7))} \]
\[ \text{stopifnot(identical(m, m[]))} \]
\[ m[2, 3] \ # \text{simple number} \]
\[ m[2, 3:4] \ # \text{simple numeric of length 2} \]
\[ m[2, 3:4, \text{drop=FALSE}] \ # \text{sub matrix of class 'dgeMatrix'} \]
\[ \text{## rows or columns only:} \]
\[ m[1,] \ # \text{first row, as simple numeric vector} \]
\[ m[1:2] \ # \text{sub matrix of first two columns} \]

\[ \text{showMethods("[", inherited = FALSE)} \]
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 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" ...

See Also

[<--methods for subsetting "Matrix" objects; the index class; Extract about the standard subset assignment (and extraction).

Examples

```r
set.seed(101)
(a <- m <- Matrix(round(rnorm(7*4),2), nrow = 7))

a[] <- 2.2 # <<- replaces **every** entry
a
## 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] <- cbind(1,2:4) #-> upper right corner of 'm'
m[3:5, 2:3] <- 0
m[6:7, 1:2] <- Diagonal(2)
m
```
## %&%-methods

### Boolean Arithmetic Matrix Products: %&% and Methods

#### Description

For boolean or “pattern” matrices, i.e., \( \mathbf{R} \) 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 \( \mathbf{R} \) 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” (\( \mathbf{R} \) base) matrices and numeric vectors and conceptually all matrices and `sparseVectors` in package `Matrix`.

```r
signature(x = "ANY", y = "ANY")
signature(x = "ANY", y = "Matrix")
signature(x = "Matrix", y = "ANY")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nMatrix")
signature(x = "nMatrix", y = "nMatrix")
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 \( m_{ij} \).
Examples

```r
set.seed(7)
L <- Matrix(rnorm(20) > 1, 4, 5)
(N <- 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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