Package ‘bdsmatrix’

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as.matrix.bdsmatrix

Convert a bdsmatrix to a ordinary (dense) matrix

Description
Method to convert from a Block Diagonal Sparse (bdsmatrix) matrix representation to an ordinary one

Usage
## S3 method for class 'bdsmatrix'
as.matrix(x, ...)

Arguments
x a bdsmatrix object
... other arguments are ignored (necessary to match the as.matrix template)

Details
Note that the conversion of a large bdsmatrix can easily exceed memory.

Value
a matrix

See Also
bdsmatrix
Description
Solves a system of linear equations where the coefficient matrix is upper (or ‘right’, ‘R’) or lower (‘left’, ‘L’) triangular.

\( x \leftarrow \text{backsolve}(R, b) \) solves \( Rx = b \).

Usage

```r
backsolve(r, ...)  
## S4 method for signature 'gchol'
backsolve(r, x, k=ncol(r), upper.tri=TRUE, ...)  
## S4 method for signature 'gchol.bdsmatrix'
backsolve(r, x, k=ncol(r), upper.tri=TRUE, ...)
```

Arguments
- \( r \) a matrix or matrix-like object
- \( x \) a vector or a matrix whose columns give the right-hand sides for the equations.
- \( k \) The number of columns of \( r \) and rows of \( x \) to use.
- \( \text{upper.tri} \) logical; if \( \text{TRUE} \) (default), the upper triangular part of \( r \) is used. Otherwise, the lower one.
- \( \ldots \) further arguments passed to other methods

Details
The generalized Cholesky decomposition of a symmetric matrix \( A \) is \( A = LDL^T \) where \( D \) is diagonal, \( L \) is lower triangular, and \( L^T \) is the transpose of \( L \). These functions solve either \( L\sqrt{D}x = b \) (when \( \text{upper.tri} = \text{FALSE} \)) or \( \sqrt{D}L^Tx = b \).

Value
The solution of the triangular system. The result will be a vector if \( x \) is a vector and a matrix if \( x \) is a matrix.

Note that \( \text{forwardsolve}(L, b) \) is just a wrapper for \( \text{backsolve}(L, b, \text{upper.tri} = \text{FALSE}) \).

Methods
Use `showMethods(backsolve)` to see all the defined methods; the two created by the bdsmatrix library are described here:

- `bdsmatrix signature=(r = "gchol")` for a generalized cholesky decomposition
- `bdsmatrix signature=(r = "gchol.bdsmatrix")` for the generalize cholesky decomposition of a bdsmatrix object
Note

The bdsmatrix package promotes the base R backsolve function to a generic. To see the full documentation for the default method, view backsolve from the base package.

See Also

forwardsolve, gchol

---

bdsBlock Block diagonal matrices.

Description

Create a block-diagonal matrix of ones.

Usage

bdsBlock(id, group)

Arguments

id the identifier list. This will become the dimnames of the final matrix, and must be a set of unique values. It’s length determines the dimension of the final matrix

group a vector giving the grouping structure. All rows/cols belonging to a given group will form a block of 1’s in the final matrix.

Value

a block-diagonal matrix of class bdsmatrix

See Also

bdsmatrix, bdsI

Examples

id <- letters[1:10]
group <- c(1,1,3,2,3,3,2,3,2,4)
bdsBlock(id, group)
## Not run:
a b d g i c e f h j
a 1 1 0 0 0 0 0 0 0 0
b 1 1 0 0 0 0 0 0 0 0
d 0 0 1 1 1 0 0 0 0 0
g 0 0 1 1 1 0 0 0 0 0
i 0 0 1 1 1 0 0 0 0 0
j 0 0 0 0 0 1 1 1 1 0
k 0 0 0 0 0 1 1 1 1 0

---

bdsBlock (bdsmatrix package)
bdsI

Sparse identity matrices

Description

This function will create an identity matrix, in the sparse bdsmatrix format.

Usage

bdsI(id, blocksize)

Arguments

id

the identifier list. This will become the dimnames of the final matrix, and must
be a set of unique values. Its length determines the dimension of the final matrix

blocksize

the blocksize vector of the final matrix. If supplied, the sum of blocksizes must
equal the dimension of the matrix. By default, the created matrix is as sparse as
possible.

Value

an identity matrix.

Examples

imat <- bdsI(1:10)
bdsmatrix

Create a sparse symmetric block diagonal matrix object

Description

Sparse block diagonal matrices are used in the the large parameter matrices that can arise in random-effects coxph and survReg models. This routine creates such a matrix. Methods for these matrices allow them to be manipulated much like an ordinary matrix, but the total memory use can be much smaller.

Usage

bdsmatrix(blocksize, blocks, rmat, dimnames)

Arguments

- blocksize: vector of sizes for the matrices on the diagonal
- blocks: contents of the diagonal blocks, strung out as a vector
- rmat: the dense portion of the matrix, forming a right and lower border
- dimnames: a list of dimension names for the matrix

Details

Consider the following matrix, which has been divided into 4 parts.

```
  1 2 0 0 0 | 4 5 2 1 0 0 0 | 6 7 0 0 3 1 2 | 8 8 0 0 1 4 3 | 1 1 0 0 2 3 5 | 2 2
———–+—– 4 6 8 1 2 1 6 9
  7 6 5 7 8 1 2 1 6 9
```

The upper left is block diagonal, and can be stored in a compressed form without the zeros. With a large number of blocks, the zeros can actually account for over 99% of a matrix; this commonly happens with the kinship matrix for a large collection of families (one block/family). The arguments to this routine would be block sizes of 2 and 3, along with a 2 by 7 "right hand" matrix. Since the matrix is symmetrical, the bottom slice is not needed.

Value

an object of type bdsmatrix

Examples

# The matrix shown above is created by
tmat <- bdsmatrix(c(2,3), c(1,2,1, 3,1,2, 4,3, 5),
    rmat=matrix(c(4,6,8,1,2,7,6, 5,7,8,1,2,6,9), ncol=2))

# Note that only the lower part of the blocks is needed, however, the
# entire block set is also allowed, i.e., c(1,2,2,1, 3,1,2,1,4,3,2,3,5)
bdsmatrix-class

Class "bdsmatrix"

Description

Representation for a Block Diagonal Sparse matrix

Objects from the Class

Objects of this class are usually created using the bdsmatrix, bdsI or bdsBlock functions. The result is a symmetrix matrix whose upper left portion is block-diagonal, with an optional border on the right and bottom that is dense. The matrices were originally created to represent familial correlation structures, which have a block for each family but no connection between families.

Slots

blocksize: An integer vector containing the sizes of the diagonal blocks
blocks: A numeric vector containing the contents of the block portion. Only the lower triangle of each block is stored.
rmat: An optional numeric matrix containing the dense portion
offdiag: A single numeric element, default zero, which is the value for elements off the block-diagonal
Dim: The dimension of the matrix, an integer vector of length 2
Dimnames: The dimnames of the matrix, a list with 2 elements

Methods

%*% signature(x = "matrix", y = "bdsmatrix"): the result will be an ordinary matrix
%*% signature(x = "numeric", y = "bdsmatrix"): the result will be a vector
%*% signature(x = "bdsmatrix", y = "matrix"): the result will be an ordinary matrix
%*% signature(x = "bdsmatrix", y = "numeric"): the result will be a vector
Math2 signature(x = "bdsmatrix"):  
Math signature(x = "bdsmatrix"):  
Ops signature(e1 = "bdsmatrix", e2 = "numeric"):  
Ops signature(e1 = "bdsmatrix", e2 = "bdsmatrix"):  
Ops signature(e1 = "bdsmatrix", e2 = "matrix"):  
Ops signature(e1 = "numeric", e2 = "bdsmatrix"):  
Ops signature(e1 = "matrix", e2 = "bdsmatrix"):  
[ signature(x = "bdsmatrix"): if the subscripts are a set of increasing integers, and the row and column subscripts are identical, then the result is also a bdsmatrix. This is useful for example to create the kinship matrix for all females from an overall kinship matrix. If the subscripts do not match, then an ordinary matrix is created
all signature(x = "bdsmatrix"): ...
any signature(x = "bdsmatrix"): ...
coerce signature(from = "bdsmatrix", to = "matrix"): ...
coerce signature(from = "bdsmatrix", to = "vector"): ...
diag signature(x = "bdsmatrix"): retrieve the diagonal of the matrix
diag<- signature(x = "bdsmatrix"): set the diagonal of the matrix to a given value
dim signature(x = "bdsmatrix"): dimension of the matrix
dimnames signature(x = "bdsmatrix"): dimnames of the matrix
dimnames<- signature(x = "bdsmatrix"): set the dimnames of the matrix
gchol signature(x = "bdsmatrix"): generalized cholesky decomposition of the matrix
max signature(x = "bdsmatrix"): maximum of the matrix
min signature(x = "bdsmatrix"): minimum of the matrix
prod signature(x = "bdsmatrix"): 
range signature(x = "bdsmatrix"): 
show signature(object = "bdsmatrix"): print out the matrix
sum signature(x = "bdsmatrix"): 

Note
Many of the actions above will result in conversion to an ordinary matrix object, including print, addition to an ordinary matrix, etc. This can easily create objects that are too large for system memory. By default the value of options('bdsmatrixsize') is consulted first, and if the resulting object would be have a length greater than this option the conversion an error is generated and conversion is not attempted. The default value for the option is 1000.

Author(s)
Terry Therneau

See Also
gchol

Examples
showClass("bdsmatrix")
bdsmatrix.ibd

Create a bdsmatrix from a list

Description

Routines that create identity-by-descent (ibd) coefficients often output their results as a list of values (i, j, x[i,j]), with unlisted values of the x matrix assumed to be zero. This routine recasts such a list into bdsmatrix form.

Usage

bdsmatrix.ibd(id1, id2, x, idmap, diagonal)

Arguments

id1 row identifier for the value, in the final matrix. Optionally, id1 can be a 3 column matrix or data.frame, in which case it is assumed to contain the first 3 arguments, in order.

id2 column identifier for the value, in the final matrix.

x the value to place in the matrix

idmap a two column matrix or data frame. Sometimes routines create output with integer values for id1 and id2, and then this argument is the mapping from this internal label to the “real” name

diagonal If diagonal elements are not preserved in the list, this value will be used for the diagonal of the result. If the argument appears, then the output matrix will contain an entry for each value in idlist. Otherwise only those with an explicit entry appear.

Details

The routine first checks for non-symmetric or otherwise inconsistent input. It then groups observations together into ‘families’ of related subjects, which determines the structure of the final matrix. As with the makekinship function, singletons with no relationships are first in the output matrix, and then families appear one by one.

Value

a bdsmatrix object representing a block-diagonal sparse matrix.

See Also

bdsmatrix, kinship, coxme, lmekin
bdsmatrix.reconcile

Examples

```r
## Not run:
ibmat <- bdsmatrix.ibd(i, j, ibdval, idlist=subject)

## End(Not run)
```

bdsmatrix.reconcile  Ensure alignment of two bdsmatrix objects

Description

This function is used by coxme. When a random effect is expressed as a sum of variance terms (matrices), it is important that all of them have the same row/column order and the same block structure. This does so, while retaining as much sparsity in the result as possible.

Usage

```r
bdsmatrix.reconcile(varlist, group)
```

Arguments

- `varlist`: a list, each element of which is a matrix or bdsmatrix object
- `group`: a vector of dimnames, the target match for matrices’s dimnames

Value

A varlist, whose individual elements may have had row/column rearrangement.

Author(s)

Terry Therneau

See Also

bdsmatrix
Description

Perform the generalized Cholesky decomposition of a real symmetric matrix.

Usage

gchol(x, tolerance=1e-10)

Arguments

x the symmetric matrix to be factored

tolerance the numeric tolerance for detection of singular columns in x.

Details

A symmetric matrix $A$ can be decomposed as $LDL'$, where $L$ is a lower triangular matrix with 1’s on the diagonal, $L'$ is the transpose of $L$, and $D$ is diagonal. The inverse of $L$ is also lower-triangular, with 1’s on the diagonal. If all elements of $D$ are positive, then $A$ must be symmetric positive definite (SPD), and the solution can be reduced the usual Cholesky decomposition $U'U$ where $U$ is upper triangular and $U = \sqrt{D} L'$.

The main advantage of the generalized form is that it admits of matrices that are not of full rank: $D$ will contain zeros marking the redundant columns, and the rank of $A$ is the number of non-zero columns. If all elements of $D$ are zero or positive, then $A$ is a non-negative definite (NND) matrix. The generalized form also has the (quite minor) numerical advantage of not requiring square roots during its calculation. To extract the components of the decomposition, use the `diag` and `as.matrix` functions.

The solve has a method for gchol decompositions, and there are gchol methods for block diagonal symmetric (bdsmatrix) matrices as well.

Value

an object of class gchol containing the generalized Cholesky decomposition. It has the appearance of a lower triangular matrix.

See Also

bsdmatrix, solve.gchol
Examples

# Create a matrix that is symmetric, but not positive definite
# The matrix temp has column 6 redundant with cols 1-5
smat <- matrix(1:64, ncol=8)
smat <- smat + t(smat) + diag(rep(20,8)) # smat is 8 by 8 symmetric
temp <- smat[c(1:5, 5:8), c(1:5, 5:8)]
ch1 <- gchol(temp)

print(as.matrix(ch1), digits=4) # print out L
print(diag(ch1)) # Note the zero at position 6
ginv <- solve(ch1) # generalized inverse
diag(ginv) # also has column 6 marked as singular

---

gchol-class

Class "gchol"

Description

The result of a generalized Cholesky decomposition $A=LDL'$ where $A$ is a symmetric matrix, $L$ is lower triangular with 1s on the diagonal, and $D$ is a diagonal matrix.

Objects from the Class

These objects are created by the gchol function.

Slots

.Data: A numeric vector containing the results of the decompostion
Dim: An integer vector of length 2, the dimension of the matrix
Dimnames: A list of length 2 containing the dimnames. These default to the dimnames of the matrix $A$
rank: The rank of the matrix

Methods

%*% signature(x = "gchol", y = "matrix"): multiply the cholesky decomposition by a matrix. That is, if $A=LDL'$ is the decomposition, then gchol($A$) %*% $B$ will return $L \cdot D^{.5} \cdot B$.
%*% signature(x = "matrix", y = "gchol"): multiply by a matrix on the left
[ signature(x = "gchol"): if a square portion from the upper left corner is selected, then the result will be a gchol object, otherwise an ordinary matrix is returned. The latter most often occurs when printing part of the matrix at the command line.
coerce signature(from = "gchol", to = "matrix"): Use of the as.matrix function will return $L$
diag signature(x = "gchol"): Use of the diag function will return $D$
dim signature(x = "gchol"): returns the dimension of the matrix
dimnames signature(x = "gchol"): returns the dimnames
show signature(object = "gchol"): By default a triangular matrix is printed showing D on the
diagonal and L off the diagonal
gchol signature(x = "matrix"): create a generalized Cholesky decomposition of the matrix

Note
The primary advantages of the generalized decomposition, as compared to the standard chol function,
has to do with redundant columns and generalized inverses (g-inverse). The lower triangular matrix
L is always of full rank. The diagonal matrix D has a 0 element at position j if and only if the jth
column of A is linearly dependent on columns 1 to j-1 preceding it. The g-inverse of A involves
the inverse of L and a g-inverse of D. The g-inverse of D retains the zeros and inverts non-zero
elements of D. This is very useful inside modeling functions such as coxph, since the X matrix can
often contain a redundant column.

Author(s)
Terry Therneau

See Also
gchol

Examples
showClass("gchol")

---

**gchol.bdsmatrix-class**  
Class "gchol.bdsmatrix"

**Description**
Generalized cholesky decomposition of a bdsmatrix object, A=LDL' where A is symmetric, L is
lower triangular with 1 on the diagonal, and D is diagonal.

**Objects from the Class**
These are created by the gchol function.

**Slots**
blocksize: Integer vector of block sizes
blocks: Numeric vector containing the blocks
rmat: Dense portion of the decomposition
rank: The rank of A
Dim: Integer vector of length 2 containing the dimension
Dimnames: List of length 2 containing the dimnames
listbdsmatrix

Methods

```r
%*% signature(x = "gchol.bdsmatrix", y = "matrix"): ...
%*% signature(x = "gchol.bdsmatrix", y = "numeric"): ...
%*% signature(x = "matrix", y = "gchol.bdsmatrix"): ...
%*% signature(x = "numeric", y = "gchol.bdsmatrix"): ...
[ signature(x = "gchol.bdsmatrix"): ...
coerce signature(from = "gchol.bdsmatrix", to = "matrix"): ...
diag signature(x = "gchol.bdsmatrix"): ...
dim signature(x = "gchol.bdsmatrix"): ...
show signature(object = "gchol.bdsmatrix"): ...
```

Note

The Cholesky decomposition of a block diagonal symmetric matrix is also block diagonal symmetric, so is stored in the same manner as a bdsmatrix object.

Author(s)

Terry Therneau

See Also

bdsmatrix, gchol

Examples

```r
showClass("gchol.bdsmatrix")
```

Description

This routine is the inverse of the bdsmatrix.ibd function found in the kinship library.

Usage

```r
listbdsmatrix(x, id = TRUE, diag = FALSE)
```

Arguments

- `x`: a bdsmatrix object
- `id`: if true, the dimnames of the object are used as the row and column identifiers in the output, if false integer row and column numbers are used
- `diag`: include the diagonal elements in the output
Details

The non-zero elements of the matrix are listed out as row-col-value triplets, one per line, in a data frame. Since the matrix is known to be symmetric, only elements with row \geq\ col are listed. When familial correlation data is represented in a bdsmatrix, e.g. kinship or identity-by-descent information, the diagonal is a known value and can be omitted from the listing. Genetic software often produces matrices in the list form; this routine is the inverse of the bdsmatrix.ibd routine, found in the kinship library, which converts list form to bdsmatrix form.

Value

a data frame with variables row, col, and value.

Author(s)

Terry Therneau

See Also

bdsmatrix

solve.bdsmatrix

Solve a matrix equation using the generalized Cholesky decomposition

Description

This function solves the equation \( Ax=b \) for \( x \), when \( A \) is a block diagonal sparse matrix (an object of class bdsmatrix).

Usage

```R
## S3 method for class 'bdsmatrix'
solve(a, b, full=TRUE, tolerance=1e-10, ...)
```

Arguments

- a
  - a block diagonal sparse matrix object
- b
  - a numeric vector or matrix, that forms the right-hand side of the equation.
- full
  - if true, return the full inverse matrix; if false return only that portion corresponding to the blocks. This argument is ignored if \( b \) is present. If the bdsmatrix \( a \) has a non-sparse portion, i.e., if the \rmat component is present, then the inverse of \( a \) will not be block-diagonal sparse. In this case setting full=F returns only a portion of the inverse. The elements that are returned are those of the full inverse, but the off-diagonal elements that are not returned would not have been zero.
- tolerance
  - the tolerance for detecting singularity in the a matrix
- ... other arguments are ignored
Details

The matrix \( a \) consists of a block diagonal sparse portion with an optional dense border. The inverse of \( a \), which is to be computed if \( y \) is not provided, will have the same block diagonal structure as \( a \) only if there is no dense border, otherwise the resulting matrix will not be sparse.

However, these matrices may often be very large, and a non sparse version of one of them will require gigabytes of even terabytes of space. For one of the common computations (degrees of freedom in a penalized model) only those elements of the inverse that correspond to the non-zero part of \( a \) are required; the \code{full=False} option returns only that portion of the (block diagonal portion of) the inverse matrix.

Value

if argument \( b \) is not present, the inverse of \( a \) is returned, otherwise the solution to matrix equation. The equation is solved using a generalized Cholesky decomposition.

See Also

\code{bdsmatrix}, \code{gchol}

Examples

```r
  tmat <- bdsmatrix(c(3,2,2,4),
                   c(22,1,2,21,3,20,19,4,18,17,5,16,15,6,7,14,9,10,13,11,12),
                   matrix(c(1,0,1,1,0,0,1,1,0,1,0,10,0,
                            0,1,0,1,0,1,1,0,1,0,1,0,10), ncol=2))
  dim(tmat)
  solve(tmat, cbind(1:13, rep(1,13)))
```

\code{solve.gchol} 

\code{Solve a matrix equation using the generalized Cholesky decomposition}

Description

This function solves the equation \( Ax=b \) for \( x \), given \( b \) and the generalized Cholesky decomposition of \( A \). If only the first argument is given, then a G-inverse of \( A \) is returned.

Usage

```r
  ## S3 method for class 'gchol'
  solve(a, b, full=TRUE, ...)
```

Arguments

- \( a \): a generalized cholesky decomposition of a matrix, as returned by the \code{gchol} function.
- \( b \): a numeric vector or matrix, that forms the right-hand side of the equation.
- \( full \): solve the problem for the full (original) matrix, or for the cholesky matrix.
- \( ... \): other arguments are ignored
Details

A symmetric matrix A can be decomposed as LDL’, where L is a lower triangular matrix with 1’s on the diagonal, L’ is the transpose of L, and D is diagonal. This routine solves either the original problem Ay=b (full argument) or the subproblem sqrt(D)L’y=b. If b is missing it returns the inverse of A or L, respectively.

Value

if argument b is not present, the inverse of a is returned, otherwise the solution to matrix equation.

See Also

gchol

Examples

# Create a matrix that is symmetric, but not positive definite
# The matrix temp has column 6 redundant with cols 1-5
smat <- matrix(1:64, ncol=8)
smat <- smat + t(smat) + diag(rep(20,8)) #smat is 8 by 8 symmetric
temp <- smat[c(1:5, 5:8), c(1:5, 5:8)]
ch1 <- gchol(temp)

ginv <- solve(ch1, full=FALSE) # generalized inverse of ch1
tinv <- solve(ch1, full=TRUE) # generalized inverse of temp
all.equal(temp %*% tinv %*% temp, temp)
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