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Mechanics for Standard Feed-  
Forward Neural Networks **Fast  
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10 Fast and Elegant  
Numerical Linear Algebra  
with RcppEigen A common  
operation in statistical  
computing is calculating a  
least squares solution, b,  
dened as  $b = \operatorname{argmin}_k \|Xk\|_2$   
where the model matrix, X,

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Algebra Using The  
is  $n \times p$  ( $n \times p$ ) and  $y$  is an  $n$ -  
dimensional response vector.  
There are several ways,  
based on matrix  
decompositions, to determine  
such a solution.

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## Algebra Using The

```
RcppEigen typedefEigen::Map<  
Eigen::MatrixXi> MapMati; co  
nstMapMatiB(as<MapMati>(BB))  
; constMapMatiC(as<MapMati>(
```

```
CC)); return  
List::create(Named("B %*%  
C")=B*C, Named("crossprod(B,  
C)") =B.adjoint() *C);
```

Figure 2: prodCpp: Product  
and cross-product of two  
matrices.

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Linear Algebra with  
RcppEigen set.seed(1) dd\$y  
X. The SVD is of the form  $X$   
 $= U D V^T = U_1 D_1 V^T$  where  $U$   
is an orthogonal  $n \times n$   
matrix and  $U_1$  is its

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leftmost  $p$  columns,  $D$  is  $n \times p$  and zero off the main diagonal so that  $D1$  is a  $p \times p$  diagonal matrix with non-increasing, non-negative diagonal elements, and  $V$  is a  $p \times p$  orthogonal matrix.

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



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but only part of the matrix  
is used in operations.

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

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## **Fast computation of ...**

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

## **Convolution - Wikipedia**

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(Isaac Councill, Lee Giles,  
Pradeep Teregowda): The

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RcppEigen A common operation

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in statistical computing is  
calculating a least squares  
solution,  $b$ , dened as  $b =$   
 $\operatorname{argmin}_k \|y - Xk\|_2$  where the  
model matrix,  $X$ , is  $n \times p$  ( $n$   
 $p$ ) and  $y$  is an  $n$ -dimensional  
response vector.

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introduction to numerical  
linear algebra The first  
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linear algebra (numerical  
analysis of matrices, direct  
and indirect methods for  
solving linear systems,  
calculation of eigenvalues  
and eigenvectors) and the  
second, optimizations  
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Fast and Elegant Numerical Linear Algebra Using the RcppEigenPackage. Journal of Statistical Software, 52(5), 1-24. URL <http://www.jstatsoft.org/v52/i05/>. fastLm Bare-bones linear model fitting function Description fastLmestimates the linear model using one of several



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methods implemented using  
the Eigenlinear algebra  
library.

## **Package 'RcppEigen'**

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package provides access from  
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