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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 $b = \text{argmin}_k y X^2$ where the model matrix, X , is $n \times p$ ($n \times p$) and y is an n -dimensional response vector. There are several ways, based on matrix decompositions, to determine such a solution.

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

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Fast and Elegant Numerical Linear Algebra with RcppEigen set.seed(1) dd\$y X. The SVD is of the form $X = U D V^T$ where U is an orthogonal $n \times n$ matrix and U_1 is its leftmost p columns, D is $n \times p$ and zero off the main diagonal so that D_1 is a $p \times p$ diagonal matrix with non-increasing, non-negative diagonal elements, and V is a $p \times p$ orthogonal matrix.

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Convolution - Wikipedia

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