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

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Fast and Elegant Numerical Linear Algebra with RcppEigen set.seed(1) ddsy X. The SVD is of the form X = U DV > = U1 D1 V > where U is an orthogonal n x n matrix and U1 is its leftmost p columns, D is n x p and zero off the main diagonal so that D1 is a p x p diagonal matrix with non-increasing, non-negative diagonal elements, and V is a p x p orthogonal matrix.

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**Convolution - Wikipedia**

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

**Package 'RcppEigen'**

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