The spam Package

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Depends R (>= 2.4), methods

Suggests SparseM (>= 0.72), Matrix

Description Set of function for sparse matrix algebra. Differences with SparseM/Matrix are: (1) we only support (essentially) one sparse matrix format, (2) based on transparent and simple structure(s), (3) tailored for MCMC calculations within GMRF. (4) S3 and S4 like-"compatible" ... and it is fast.

LazyLoad Yes

LazyData Yes

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Title SPArse Matrix

URL http://www.mines.edu/~rfurrer/software/spam/

R topics documented:

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SPAM

SPArse Matrix Package

Description

spam is a collection of functions for sparse matrix algebra.

Gereral overview

What is spam and what is it not:

While Matrix seems an overshoot of classes and SparseM focuses mainly on regression type problem, we provide a minimal set of sparse matrix functions fully functional for everyday spatial statistics life. There is however some emphasize on Markov chain Monte Carlo type calculations within the framework of (Gaussian) Markov random fields.

Emphasis is given on a comprehensiv, simple, tutorial structure of the code. The code is S4 based but (in a tutorial spirit) the functions are in a S3 structure visible to the user (exported via NAMESPACE).

Sparseness is used when handling large matrices. Hence, care has been used to provide efficient and fast routines. Essentially, the functions do not transform the sparse structure into full matrices

UScounties

to use standard (available) functionality, followed by a back transform. We agree, more operators, functions, etc. should eventually be implemented.

The packages fields and spdep use spam as a required package.

Author(s)

Reinhard Furrer

References

www.mines.edu/~rfurrer/software/spam/

See Also

See spam.class for a detailed class description, spam and spam.ops for creation, coercion and algebraic operations. demo (package=' spam') lists available demos.

Related packages are fields, Matrix and SparseM.ontology.

Examples

```
## Not run:
## History of changes
file.show(system.file("NEWS", package = "spam"))
## End(Not run)
```

UScounties Adjacency structure of the counties in the contiguous United States

Description

First and second order adjacency structure of the counties in the contiguous United States. We consider that two counties are neighbors if they share at least one edge of their polygon description in maps.

Format

Two matrices of class spam

UScounties.storder Contains a one in the i and j element if county i is a neighbor of county j.

UScounties.ndorder Contains a one in the i and j element if counties i and j are a neighbors of county k and counties i and j are not neighbors.

See Also

map

Examples

```
# number of counties:
n <- nrow(UScounties.storder)
## Not run:
# make a precision matrix
Q <- diag.spam( n) + .2 * UScounties.storder + .1 * UScounties.ndorder
display( as.spam( chol( Q)))
## End(Not run)
```

USprecip	Monthly total precipitation (mm) for April 1948 in the contiguous
	United States

Description

This is a useful spatial data set of moderate to large size consisting of 11918 locations. See www. image.ucar.edu/GSP/Data/US.monthly.met/ for the source of these data.

Format

This data set is an array containing the following columns:

lon,lat Longitude-latitude position of monitoring stations

raw Monthly total precipitation in millimeters for April 1948

anomaly Preipitation anomaly for April 1948.

infill Indicator, which station values were observed (5906 out of the 11918) compared to which were estimated.

Source

www.image.ucar.edu/GSP/Data/US.monthly.met/

References

Johns, C., Nychka, D., Kittel, T., and Daly, C. (2003) Infilling sparse records of spatial fields. *Journal of the American Statistical Association*, 98, 796–806.

See Also

RMprecip

allequal

Examples

```
# plot
## Not run:
library(fields)
data(USprecip)
par(mfcol=c(2,1))
quilt.plot(USprecip[,1:2],USprecip[,3])
US( add=TRUE, col=2, lty=2)
quilt.plot(USprecip[,1:2],USprecip[,4])
US( add=TRUE, col=2, lty=2)
## End(Not run)
```

allequal

Test if Two 'spam' Objects are (Nearly) Equal

Description

Utility to compare two spam objects testing 'near equality'. Depending on the type of difference, comparison is still made to some extent, and a report of the differences is returned.

Usage

Arguments

target	a spam object.
current	another spam object to be compared with target.
tolerance	<pre>numeric >= 0. Differences smaller than tolerance are not considered.</pre>
scale	numeric scalar > 0 (or NULL). See 'Details'.
check.attributes	
	currently not yet implemented.
	Further arguments for different methods.

Details

Numerical comparisons for scale = NULL (the default) are done by first computing the mean absolute difference of the two numerical vectors. If this is smaller than tolerance or not finite, absolute differences are used, otherwise relative differences scaled by the mean absolute difference.

If scale is positive, absolute comparisons are made after scaling (dividing) by scale.

Don't use all.equal.spam directly in if expressions-either use isTRUE (all.equal.spam(....)) or identical if appropriate.

Cholesky decomposition routines use this function to test for symmetry.

A method for matrix-spam objects is defined as well.

Value

Either TRUE or a vector of 'mode' "character" describing the differences between target and current.

Author(s)

Reinhard Furrer

Examples

```
obj <- diag.spam(2)
obj[1,2] <- .Machine$double.eps
all.equal( diag.spam(2), obj)
all.equal( t(obj), obj)
all.equal( t(obj), obj*1.1)
# We can compare a spam to a matrix
all.equal(diag(2),diag.spam(2))
# the opposite does often not make sense,
# hence, it is not implemented.
all.equal(diag.spam(2),diag(2))
```

chol

Cholesky Factorization for Sparse Matrices

Description

chol performs a Cholesky decomposition of a symmetric positive definite sparse matrix x of class spam.

Usage

update.spam.chol.NgPeyton(object, x,...)

Arguments

Х	symmetric positive definite matrix of class spam.
pivot	should the matrix be permuted, and if, with what algorithm, see Details below.
method	Currently, only NgPeyton is implemented.

memory	Parameters specific to the method, see Details below.
eps	threshold to test symmetry. Defaults to . ${\tt Spam}$
	further arguments passed to or from other methods.
object	an object from a previous call to chol.

Details

chol performs a Cholesky decomposition of a symmetric positive definite sparse matrix x of class spam. Currently, there is only the block sparse Cholesky algorithm of Ng and Peyton (1993) implemented (method=NgPeyton).

To pivot/permute the matrix, you can choose between the multiple minimum degree (pivot=MMD) or reverse Cuthill-Mckee (pivot=RCM) from George and Lui (1981). It is also possible to furnish a specific permutation in which case pivot is a vector. For compatibility reasons, pivot can also take a logical in which for FALSE no permutation is done and for TRUE is equivalent to MMD.

Often the sparseness structure is fixed and does not change, but the entries do. In those cases, we can update the Cholesky factor with update.spam.chol.NgPeyton by suppling a Cholesky factor and the updated matrix.

The option cholupdatesingular determines how singular matrices are handled by update. The function hands back an error ("error"), a warning ("warning") or the value NULL ("null").

The Cholesky decompositions requires parameters, linked to memory allocation. If the default values are too small the Fortran routine returns an error to R, which allocates more space and calls the Fortran routine again. The user can also pass better estimates of the allocation sizes to chol with the argument memory=list (nnzR=..., nnzcolindices=...). The minimal sizes for a fixed sparseness structure can be obtained from a summary call.

The output of chol can be used with forwardsolve and backsolve to solve a system of linear equations.

Notice that the Cholesky factorization of the package SparseM is also based on the algorithm of Ng and Peyton (1993). Whereas the Cholesky routine of the package Matrix are based on CHOLMOD by Timothy A. Davis (c code).

Value

The function returns the Cholesky factor in an object of class spam.chol.method. Recall that the latter is the Cholesky factor of a reordered matrix x, see also ordering.

Note

Although the symmetric structure of x is needed, only the upper diagonal entries are used. By default, the code does check for symmetry (contrarily to base:::chol). However, depending on the matrix size, this is a time consuming test. A test is ignored if .spam.options ("cholsymmetrycheck") is set to FALSE.

If a permutation is supplied with pivot, .spam.options ("cholpivotcheck") determines if the permutation is tested for validity (defaults to TRUE).

Author(s)

Reinhard Furrer, based on Ng and Peyton (1993) Fortran routines

References

Ng, E. G. and B. W. Peyton (1993) Block sparse Cholesky algorithms on advanced uniprocessor computers, *SIAM J. Sci. Comput.*, **14**, 1034–1056.

George, A. and Liu, J. (1981) *Computer Solution of Large Sparse Positive Definite Systems*, Prentice Hall.

See Also

det, solve, forwardsolve, backsolve and ordering.

Examples

```
# generate multivariate normals:
set.seed(13)
n <- 25
           # dimension
N <- 1000 # sample size
Sigma <- .25^abs(outer(1:n, 1:n, "-"))</pre>
Sigma <- as.spam( Sigma, eps=1e-4)</pre>
cholS <- chol( Sigma)
# cholS is the upper triangular part of the permutated matrix Sigma
iord <- ordering(cholS, inv=TRUE)</pre>
R <- as.spam(cholS)</pre>
mvsample <- ( array(rnorm(N*n), c(N, n)) %*% R)[,iord]</pre>
# It is often better to order the sample than the matrix
# R itself.
# 'mvsample' is of class 'spam'. We need to transform it to a
# regular matrix, as there is no method 'var' for 'spam' (should there?).
norm( var( as.matrix( mvsample)) - Sigma, type="HS")
norm( t(R) %*% R - Sigma, type="sup")
```

det

Calculate the determinant of a positive definite Sparse Matrix

Description

det and determinant calculate the determinant of a positive definite sparse matrix. determinant returns separately the modulus of the determinant, optionally on the logarithm scale, and the sign of the determinant.

Usage

```
# det(x, ...)
determinant(x, logarithm = TRUE, ...)
```

Arguments

Х	sparse matrix of class spam or a Cholesky factor of class spam.chol.NgPeyton.
logarithm	logical; if TRUE (default) return the logarithm of the modulus of the determinant.
	Optional arguments. Examples include method argument and additional parameters used by the method.

Details

If the matrix is not positive definite, the function issues a warning and returns NA.

The determinant is based on the product of the diagonal entries of a Cholesky factor, i.e. internally, a Cholesky decomposition is performed. By default, the NgPeyton algorithm with minimal degree ordering us used. To change the methods or supply additonal parameters to the Cholesky factorization function, see the help for chol.

The determinant of a Cholesky factor is also defined.

Value

For det, the determinant of x. For determinant, a list with components

modulus	a numeric value. The modulus (absolute value) of the determinant if logarithm is FALSE; otherwise the logarithm of the modulus.
sign	integer; either +1 or -1 according to whether the determinant is positive or neg- ative.

Author(s)

Reinhard Furrer

References

Ng, E. G. and B. W. Peyton (1993) Block sparse Cholesky algorithms on advanced uniprocessor computers, *SIAM J. Sci. Comput.*, **14**, 1034–1056.

See Also

chol

Examples

```
x <- spam( c(4,3,0,3,5,1,0,1,4),3)
det( x)
determinant( x)
det( chol( x))</pre>
```

diag

Sparse Matrix diagonals

Description

Extract or replace the diagonal of a matrix, or construct a diagonal matrix.

Usage

```
# diag(x)
diag(x=1, nrow, ncol)
diag(x) <- value
diag.spam(x=1, nrow, ncol)
diag.spam(x) <- value</pre>
```

Arguments

Х	a spam matrix, a vector or a scalar.
nrow, ncol	Optional dimensions for the result.
value	either a single value or a vector of length equal to that of the current diagonal.

Details

Using diag(x) can have unexpected effects if x is a vector that could be of length one. Use diag(x, nrow = length(x)) for consistent behaviour.

Value

If x is a spam matrix then diag(x) returns the diagonal of x.

The assignment form sets the diagonal of the sparse matrix x to the given value(s).

diag.spam works as diag for spam matrices: If x is a vector (or 1D array) of length two or more, then diag.spam(x) returns a diagonal matrix whose diagonal is x.

If x is a vector of length one then diag.spam(x) returns an identity matrix of order the nearest integer to x. The dimension of the returned matrix can be specified by nrow and ncol (the default is square).

The assignment form sets the diagonal of the matrix x to the given value(s).

dim

Author(s)

Reinhard Furrer

See Also

upper.tri, lower.tri.

Examples

```
diag.spam(2, 4)  # 2*I4
smat <- diag.spam(1:5)
diag( smat)
diag( smat) <- 5:1
# The last line is equivalent to
diag.spam( smat) <- 5:1
# Note that diag.spam( 1:5) <- 5:1 not work of course.</pre>
```

dim

Dimensions of an Object

Description

Retrieve or set the dimension of an spam object.

Usage

```
# dim(x)
# dim(x) <- value
"dim<-.spam"(x,value)</pre>
```

Arguments

Х	a spam matrix
value	A numeric two-vector, which is coerced to integer (by truncation).

Details

It is important to notice the different behavior of the replacement method for ordinary arrays and spam objects (see 'Examples'). Here, the elements are not simply rearranged but an entirely new matrix is constructed. If the new column dimension is smaller than the original, the matrix is also cleaned (with spam.option("eps") as filter).

For the same operation as with regular arrays, use spam

Value

dim retrieves the dimension slot of the object. It is a vector of mode integer.

The replacemnt method changes the dimension of the object by truncation or extension (with zeros).

Author(s)

Reinhard Furrer

See Also

dim.

Examples

```
x <- diag(4)
dim(x) <- c(2,8)
x
s <- diag.spam(4)
dim(s) <- c(7,3)  # any positive value can be used
s <- diag.spam(4)
dim(s) <- c(2,8)  # result is different than x</pre>
```

	7
dis	plav
UL U	ртау

Graphially represent the nonzero entries

Description

The function represents the nonzero entries in a simple bicolor plot.

Usage

```
display(x, ...)
```

Arguments

Х	matrix of class spam or spam.chol.NgPeyton.
	any other arguments passed to image.default/plot.

Details

spam.getOption('imagesize') determines if the sparse matrix is coerced into a matrix and the plotted with image.default or if the matrix is simply represented as a scatterplot with pch=".". The points are scaled according to cex*spam.getOption('cex')/(nrow+ncol). For some devices or for non-square matrices, cex needs probably some adjustment.

foreign

Author(s)

Reinhard Furrer

See Also

image, spam.options

Examples

```
set.seed(13)
nz <- 8
ln <- nz
smat <- spam(0,ln,ln)</pre>
smat[cbind(sample(ln,nz), sample(ln,nz))] <- 1:nz</pre>
par(mfcol=c(1,2),pty='s')
spam.options( imagesize=1000)
display(smat)
spam.options( imagesize=10)
display(smat)
# very large but very sparse matrix
nz <- 128
ln <- nz^2
smat <- spam(0,ln,ln)</pre>
smat[cbind(sample(ln,nz),sample(ln,nz))] <- 1:nz</pre>
par(mfcol=c(1,1),pty='s')
display(smat, cex=100)
```

foreign

Transformation to other sparse formats

Description

 $Transform \ between \ the \ spams \ sparse \ format \ to \ the \ matrix.csr \ format \ of \ Sparse M \ and \ dg \ Matrix \ format \ of \ Matrix$

Usage

```
as.spam.matrix.csr(x)
# as.matrix.csr.spam(x)
as.dgRMatrix.spam(x)
as.dgCMatrix.spam(x)
as.spam.dgRMatrix(x)
as.spam.dgCMatrix(x)
```

Arguments

Х

sparse matrix of class spam, matrix.csr, dgRMatrix or dgCMatrix.

Details

We do not provide any S4 methods and because of the existing mechanism a standard S3 does not work.

The functions are based on require.

Notice that as.matrix.csr.spam should read as as."matrix.csr".spam.

Value

According to the call, a sparse matrix of class spam, matrix.csr, dgRMatrix or dgCMatrix.

Author(s)

Reinhard Furrer

See Also

triplet, Matrix or matrix.csr

Examples

```
## Not run:
S <- diag.spam(4)</pre>
U <- as.matrix.csr.spam( S)
R <- as.dgRMatrix.spam( S)</pre>
C <- as.dgCMatrix.spam( S)
as.spam.dgCMatrix(C)
slotNames(U)
slotNames(R)
# For column oriented sparse formats a transpose does not the job,
# as the slot names change.
# as.spam(R) does not work.
## End(Not run)
## Not run:
# a dataset contained in Matrix
data(KNex)
as.spam.dgCMatrix(KNex$mm)
## End(Not run)
```

history

Description

Brief overview of spams history

Usage

spam.history()

Details

This list is maintained for releases 0.05 and higher.

0.15: Induced by need to catch up the devel versions of 0.14.

0.14: Complete rewrite of chol, implementation of update.spam.chol.NgPeyton and related routines. Rewrite of spam.chol.NgPeyton class. Proper spam.options handling. Kronecker product implementation. Rewrite of cbind. Importing and handling of foreign formats. Many internal changes for efficieny increases. Major file renaming. Some backwards compatibility loss.

0.13: Minor changes to avoid some warning/errors when compiling on different platforms.

0.12: Many internal changes. Start maintaining a proper CHANGELOG file.

0.11: Considerable help file improvements. Changes in c/rbind, chol, print/summary methods and other minor improvements, first push to CRAN.

0.10: Minor bug fixes and help file improvements.

0.09: Proper NAMESPACE handling.

0.08: fields uses spam now as a required package. The required linking functions are implemented in fields.

0.07: Change of slot names.

0.06: Implements spam and the function linking fields version 3.6. Last stable version before the "merging" with fields. Update to R2.4 and documentation fill-in.

0.05: Implements spam and the function linking fields version 3.2. It should represent a fair working version, with large gaps in the documentation.

References

See also a more detailed description at http://www.mines.edu/~rfurrer/software/ spam/history.shtml.

image

See Also

todo.

Examples

```
## Not run:
## A complete history of changes
file.show(system.file("NEWS", package = "spam"))
## End(Not run)
```

image

Display a spam Object as Color Image

Description

The function creates a grid of colored rectangles with colors corresponding to the values in z.

Usage

image(x, ...)

Arguments

Х	matrix of class spam or spam.chol.NgPeyton.
	any other arguments passed to image.default and plot.

Details

getOption ('imagesize') determines if the sparse matrix is coerced into a matrix and the plotted similarly to image.default or if the matrix is simply represented as a scatterplot with pch=".". The points are scaled according to cex*spam.getOption('cex')/(nrow+ncol). For some devices or for non-square matrices, cex needs probably some adjustment. The a zero matrix in spam format has as (1,1) entry the value zero and only missing entries are interpreted as NA in the scatter plot.

Author(s)

Reinhard Furrer

See Also

display and spam.options. The code is based on image of graphics.

import

Examples

```
set.seed(13)
nz <- 8
ln <- nz
smat <- spam(0,ln,ln)</pre>
smat[ cbind(sample(ln,nz),sample(ln,nz))] <- 1:nz</pre>
par(mfcol=c(1,2),pty='s')
spam.options( imagesize=1000)
image(smat) #better: col=tim.colors(nz))
spam.options( imagesize=10)
image(smat) #better: col=tim.colors(nz))
nz <- 128
ln <- nz^2
smat <- spam(0,ln,ln)</pre>
smat[cbind(sample(ln,nz),sample(ln,nz))] <- 1:nz</pre>
par(mfcol=c(1,1),pty='s')
image(smat,cex=100) #better:, col=tim.colors(nz))
```

import

Read external matrix formats

Description

Read matrices stored in the Harwell-Boeing or MatrixMarket formats.

Usage

```
read.HB(file)
read.MM(file)
```

Arguments

```
file
```

the name of the file to read, as a character scalar. Alternatively, read.HB and read.MM accept connection objects.

Details

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".

Currently, only real assembled Harwell-Boeing can be read with read.HB. Reading MatrixMarket formats is more flexible. However, as entries of spam matrices are of mode double, integers matrices are coerced to doubles, patterns lead to matrices containing ones and complex are coerced to the real part thereof. In these aforementioned cases, a warning is issued. MatrixMarket also defines an array format, in which case a (possibly) dense spam object is return (retaining only elements which are larger than spam.options ('eps'). A warning is issued.

Value

A sparse matrix of class spam.

Note

The functions are based on readHB and readMM from the library Matrix to build the connection and read the raw data. At present, read.MM is more flexible than readMM.

Author(s)

Reinhard Furrer based on Matrix functions by Douglas Bates $\langle bates@stat.wisc.edu \rangle$ and Martin Maechler $\langle maechler@stat.math.ethz.ch \rangle$

References

http://math.nist.gov/MatrixMarket
http://www.cise.ufl.edu/research/sparse/matrices

Examples

```
## Not run:
image(read.MM(gzcon(url(
    "ftp://math.nist.gov/pub/MatrixMarket2/Harwell-Boeing/bcspwr/bcspwr01.mtx.gz"))))
## End(Not run)
## Not run:
## Datasets supplied within Matrix
str(read.MM(system.file("external/pores_1.mtx",package = "Matrix")))
str(read.HB(system.file("external/utm300.rua", package = "Matrix")))
str(read.HB(system.file("external/lund_a.mtx", package = "Matrix")))
str(read.HB(system.file("external/lund_a.rsa", package = "Matrix")))
## End(Not run)
```

isSymmetric Test if a spam matrix is Symmetric

Description

Efficient function to test if 'object' is symmetric or not.

Usage

```
isSymmetric.spam(object, tol = 100 * .Machine$double.eps, ...)
```

kronecker

Arguments

object	a spam matrix.
tol	<pre>numeric scalar >= 0. Smaller differences are not considered, see all.equal.spam.</pre>
	further arguments passed to all.equal.spam.

Details

symmetry is assessed by comparing the sparsity structure of object and t(object) via the function all.equal.spam.

Value

logical indicating if object is symmetric or not.

Author(s)

Reinhard Furrer

See Also

all.equal.spam.

Examples

```
obj <- diag.spam(2)
isSymmetric(obj)
obj[1,2] <- .Machine$double.eps
isSymmetric(obj)</pre>
```

kronecker

Kronecker products on sparse matrices

Description

Computes the generalised kronecker product of two arrays, X and Y.

Usage

```
kronecker.spam(X, Y, FUN = "*", make.dimnames = FALSE, ...)
```

Arguments

Х	sparse matrix of class spam, a vector or a matrix.
Y	sparse matrix of class spam, a vector or a matrix.
FUN	a function; it may be a quoted string. See details
make.dimname	5
	Provide dimnames that are the product of the dimnames of 'X' and 'Y'.
	optional arguments to be passed to FUN.

Details

```
The sparseness structure is determined by the ordinary x. Hence, the result of kronecker (X, Y, FUN = "+") is different depending on the input.
```

Value

```
An array A with dimensions dim(X) * dim(Y).
```

Author(s)

Reinhard Furrer

Examples

```
# Starting with non-spam objects, we get a spam matrix
kronecker.spam( diag(2), array(1:4,c(2,2)))
kronecker( diag.spam(2), array(1:4,c(2,2)))
# Notice the preservation of sparseness structure:
kronecker( diag.spam(2), array(1:4,c(2,2)),FUN="+")
```

lower.tri La	wer and U _l	pper Triangular	Part of a	Sparse Matrix
--------------	------------------------	-----------------	-----------	---------------

Description

Returns the lower or upper triangular structure or entries of a sparse matrix.

Usage

lower.tri(x, diag = FALSE)
upper.tri(x, diag = FALSE)

Arguments

Х	a sparse matrix of class spam
diag	logical. Should the diagonal be included?

Details

Often not only the structure of the matrix is required but the entries as well. For compatibility, the default is only a structure consisting of ones (representing TRUEs). Setting the flag spam.getOption ('trivalues') to TRUE, the function returns the actual values.

See Also

spam.options and diag

Math

Examples

```
smat <- spam( c( 1,2,0,3,0,0,0,4,5),3)
upper.tri( smat)
upper.tri( smat, diag=TRUE)
spam.options( trivalues=TRUE)
upper.tri( smat)</pre>
```

Math

Mathematical functions

Description

Applies the Math group functions to 'spam' objects

Usage

```
# ceiling(x)
# floor(x)
# exp(x, base = exp(1))
# log(x, base = exp(1))
# sqrt(x)
# abs(x)
# cumprod(x)
# cumsum(x)
# cos(x)
# sin(x)
# tan(x)
# tan(x)
...
```

Arguments

Х	spam object.
base	positive number. The base with respect to which logarithms are computed. Defaults to $e=exp(1)$.

Details

It is important to note that the zero entries do not enter the evaluation. The operations are performed on the stored non-zero elements. This may lead to differences if compared with the same operation on a full matrix. For example, the cosine of sparse matrix is a (full) matrix with many ones. Evaluating function resulting in NA/NaN/Inf is possible but the result cannot be used further as NA/NaN/Inf are not meaningful (yet).

Value

All functions operate on the vector x@entries and return the result thereof.

Author(s)

Reinhard Furrer

See Also

Math2

Examples

```
getGroupMembers("Math")
```

```
mat <- matrix(c( 1,2,0,3,0,0,0,4,5),3)
smat <- as.spam( mat)
cos( mat)
cos( smat)
sqrt( smat)</pre>
```

Math2

Rounding of Numbers

Description

Applies the Math2 group functions to 'spam' objects

Usage

```
# round(x, digits = 0)
# signif(x, digits = 6)
```

Arguments

х	spam object.
digits	integer indicating the precision to be used.

Details

This set of functions The for this generic class typical na.rm argument has no weight here as NA/NaN/Inf are not meaningful (yet).

nearestdist

Value

All functions operate on the vector x@entries and return the result thereof.

Author(s)

Reinhard Furrer

See Also

Math

Examples

```
getGroupMembers("Math2")
smat <- diag.spam( rnorm(15))
round(smat, 3)</pre>
```

nearestdist Distance Matrix Computation

Description

This function computes and returns specific elements of distance matrix computed by using the specified distance measure.

Usage

Arguments

Х	Matrix of first set of locations where each row gives the coordinates of a partic- ular point. See also Details.
У	Matrix of second set of locations where each row gives the coordinates of a particular point. If this is missing x is used. See also Details.
method	<pre>the distance measure to be used. This must be one of "euclidean", "maximum", "minkowski" or "greatcircle". Any unambiguous substring can be given.</pre>
eps	distances smaller than this number are considered zero.
delta	only distances smaller than delta are recorded.
diag	Should the diagonal be included? See details.

upper	Should the entire matrix (NULL) or only the upper-triagonal (TRUE) or lower-triagonal (FALSE) values be calculated.
р	The power of the Minkowski distance.
miles	For great circle distance: If true distances are in statute miles if false distances in kilometers.
R	For great circle distance: Radius to use for sphere to find spherical distances. If NULL the radius is either in miles or kilometers depending on the values of the miles argument. If R=1 then distances are of course in radians.

Details

For great circle distance, the by 2 matrices x and y contain the degrees longitudes in the first and the degrees latitudes in the second column. eps and delta are in degrees. The distance is in single precision (I am still not sure where I loose the double in the Fortran code) and if calculating the entire matrix upper=NULL (instead of adding its transpose) it may not pass the symmetry checks, for example.

The argument dist=TRUE determines if diagonal elements will also be included if smaller than eps. This is useful when calculating covariance matrices based on a distance matrix. The default values of dist=FALSE and upper=FALSE are borrowed from dist.

x and y can be any object with an existing as.matrix method.

A quick scan revieled distance functions in at least 7 packages. The argument names should be as general as possible and be coherend with many (but not all) available distance functions.

The Fortran code is based on a idea of Doug Nychka.

Value

A spam object containing the distances spanned by eps and delta.

Author(s)

Reinhard Furrer

Examples

```
# Note that upper=T and using t(X)+X is quicker than upper=NULL;
# upper=T marginally slower than upper=F.
# To compare nearest.dist with dist, use diag=FALSE, upper=TRUE
nx <- 4
x <- expand.grid(as.double(1:nx),as.double(1:nx))
sum( (nearest.dist( x, delta=nx*2, diag=FALSE, upper=TRUE)@entries-
c(dist(x)))^2)
# Create nearest neighbor structures:
```

spam operations

```
par(mfcol=c(1,2))
x <- expand.grid(1:nx,1:(2*nx))
display( nearest.dist( x, delta=1))
x <- expand.grid(1:(2*nx),1:nx)
display( nearest.dist( x, delta=1))</pre>
```

spam operations Basic Linear Algebra for Sparse Matrices

Description

Basic linear algebra operations for sparse matrices of class spam.

Details

Linear algebra operations for matrices of class spam are designed to behave exactly as for regular matrices. In particular, matrix multiplication, transpose, addition, subtraction and various logical operations should work as with the conventional dense form of matrix storage, as does indexing, rbind, cbind, and diagonal assignment and extraction (see for example diag). Further functions with identical behavior are dim and thus nrow, ncol.

The function norm calculates the (matrix-)norm of the argument. The argument type specifies the 11 norm, sup or max norm (default), or the Frobenius or Hilbert-Schmidt (frobenius/hs) norm. Partial matching can be used. For example, norm is used to check for symmetry in the function chol by computing the norm of the difference between the matrix and its transpose

The operator %d*% efficiently multiplies a diagonal matrix (in vector form) and a sparse matrix and is used for compatibility with the package fields. More specifically, this method is used in the internal functions of Krig to make the code more readable. It avoids having a branch in the source code to handle the diagonal or nondiagonal cases. Note that this operator is not symmetric: a vector in the left argument is interpreted as a diagonal matrix and a vector in the right argument is kept as a column vector.

The operator %d+% efficiently adds a diagonal matrix (in vector form) and a sparse matrix, similarly to the operator %d+%.

References

Some Fortran functions are based on http://www-users.cs.umn.edu/~saad/software/ SPARSKIT/sparskit.html

See Also

spam for coercion and other class relations involving the sparse matrix classes.

Examples

```
# create a weight matrix and scale it:
## Not run:
wij <- distmat
# with distmat from a nearest.dist(..., diag=FALSE, upper=TRUE) call
n <- dim(wij)[1]
wij@entries <- kernel( wij@entries, h) # for some function kernel
wij <- wij + t(wij) + diag.spam(n) # adjust from diag=FALSE, upper=TRUE
sumwij <- wij %*% rep(1,n)
    # row scaling:
    # wij@entries <- wij@entries/sumwij[ wij@colindices]
    # col scaling:
wij@entries <- wij@entries/sumwij[ rep(1:n, diff(wij@rowpointers))]
## End(Not run)
```

```
options
```

Options Settings

Description

Allow the user to set and examine a variety of *options* which affect the way in which R computes and displays sparse matrix results.

Usage

```
spam.options(...)
spam.getOption(x)
```

Arguments

• • •	any options can be defined, using name = value or by passing a list of
	such tagged values. However, only the ones below are used in spam. Fur-
	<pre>ther, spam.options('name') == spam.options()['name'], see the example.</pre>
	the example.

x a character string holding an option name.

Details

Invoking spam.options() with no arguments returns a list with the current values of the options. To access the value of a single option, one should use spam.getOption("eps"), e.g., rather than spam.options("eps") which is a *list* of length one.

Internally, the options are kept in the list . Spam.

options

Value

For spam.getOption, the current value set for option x, or NULL if the option is unset.

For spam.options(), a list of all set options sorted by category. For spam.options(name), a list of length one containing the set value, or NULL if it is unset. For uses setting one or more options, a list with the previous values of the options changed (returned invisibly).

Options used

A short description with the default values follows.

- eps=.Machine\$double.eps: values smaller than this are considered as zero. This is only used when creating spam objects.
- drop=FALSE: default parameter for drop when subsetting
- **printsize=100:** the max number of elements of a matrix which we display as regular matrix.
- **imagesize=10000:** the max number of elements of a matrix we display as regular matrix with image or display. Larger matrices are represented as dots only.
- **trivalues=FALSE:** a flag whether to return the structure (FALSE) or the values themselves (TRUE) when returning the upper and lower triangular part of a matrix.
- **cex=1200:** default dot size for image or display.
- **dopivoting=TRUE:** default parameter for "solve" routines. FALSE would solve the system without using the permutation.
- safemode=c (TRUE, TRUE, TRUE): The logicals are determine (1) verify double and integer formats when constructing spam objects (2) quick sanity check when constructing sparse matrices (3) testing for NAs in Fortan calls. TRUEs are safer but slightly slower. The most relevant speedup is the second flag.
- **cholsymmetrycheck=TRUE:** for the Cholesky factorization, verify if the matrix is symmetric.
- **cholpivotcheck=TRUE:** for the Cholesky factorization, when passing a permutation, should a minimum set of checks be performed?
- cholupdatesingular="warning": for a Cholesky update, what happens if the matrix is
 singular: "warning" only and returning the not updated factor, "error" or return simply
 "NULL".
- **cholincreasefactor=c(1.25,1.25):** If not enought memory could be allocated, these are the steps to increase it.
- nnznearestdistnnz=c(400^2, 400): Memory allocation parameters for nearest.dist.
- **nearestdistincreasefactor=1.25:** If not enought memory could be allocated, this is the step to increase it.

Author(s)

spam.options is essentially identical to sm.options.

See Also

print, display, image, upper.tri, chol, nearest.dist, etc.

Examples

```
op <- spam.options()</pre>
# two ways of representing the options nicely.
utils::str(op)
noquote(unlist(format(op)) )
smat <- diag.spam( 1:8)</pre>
smat
spam.options( printsize=49)
smat
# Reset to default values:
spam.options( eps=.Machine$double.eps, drop=FALSE,
  printsize=100, imagesize=10000, cex=1200,
   trivalues=FALSE, safemode=c(TRUE, TRUE, TRUE),
   dopivoting=TRUE, cholsymmetrycheck=TRUE,
   cholpivotcheck=TRUE, cholupdatesingular="warning",
   cholincreasefactor=c(1.25,1.25),
   nearestdistincreasefactor=1.25,
   nearestdistnnz=c(400^2,400)
                                   )
```

ordering Extract the permutation

Description

Extract the (inverse) permutation used by the Cholesky decomposition

Usage

```
ordering( x, inv=FALSE)
```

Arguments

Х	object of class spam.chol.method returned by the function chol
inv	Return the permutation (default) or inverse thereof.

Details

Recall that calculating a Cholesky factor from a sparse matrix consists of finding a permutation first, then calculating the factors of the permuted matrix. The ordering is important when working with the factors themselves.

The ordering from a full/regular matrix is 1:n.

print

Note that there exists many different algorithms to find orderings.

See the examples, they speak more than 10 lines.

Author(s)

Reinhard Furrer

See Also

chol, solve.

Examples

```
# Construct a pd matrix S to work with (size n)
n <- 100 # dimension
S <- .25^abs(outer(1:n,1:n,"-"))</pre>
S <- as.spam( S, eps=1e-4)
I <- diag(n) # Identity matrix</pre>
cholS <- chol( S)
ord <- ordering(cholS)</pre>
iord <- ordering(cholS, inv=TRUE)</pre>
R <- as.spam( cholS ) # R'R = P S P', with P=I[ord,],</pre>
  # a permutation matrix (rows permuted).
RtR <- t(R) %*% R
# the following are equivalent:
as.spam( RtR - S[ord,ord] )
as.spam( RtR[iord,iord] - S )
as.spam( t(R[,iord]) %*% R[,iord] - S )
# trivially:
as.spam( t(I[iord,]) - I[ord,]) # (P^-1)' = P
as.spam(t(I[ord,]) - I[,ord]) #
as.spam( I[iord,] - I[,ord])
as.spam( I[ord,]%*%S%*%I[,ord] - S[ord,ord] )
   # pre and post multiplication with P and P' is ordering
```

print

Printing and summarizing sparse matrices

Description

Printing (non-zero elements) of sparse matrices and summarizing the sparseness structure thereof.

Usage

```
print(x, ...)
summary(object, ...)
```

Arguments

Х	matrix of class spam or spam.chol.method.
object	matrix of class spam or spam.chol.method.
	any other arguments passed to print.default.

Details

```
spam.getOption('printsize') determines if the sparse matrix is coerced into a matrix and the printed as an array or if only the non-zero elements of the matrix are given.
```

Value

NULL for print, because the information is printed with cat there is no real need to pass any object back.

A list containing the non-zero elements and the density for summary for class spam. A list containing the non-zero elements of the factor, the density and the fill-in for summary for class spam.chol.NgPeyton.

Author(s)

Reinhard Furrer

See Also

spam.options

Examples

```
set.seed(13)
nz <- 8
ln <- nz
smat <- spam(0,ln,ln)
smat[cbind(sample(ln,nz),sample(ln,nz))] <- 1:nz
par(mfcol=c(1,2),pty='s')</pre>
```

```
spam.options( printsize=1000)
print(smat)
spam.options( printsize=10)
print(smat)
summary(smat)
(summary(smat))
```

spam solve

Description

backsolve and forwardsolve solve a system of linear equations where the coefficient matrix is upper or lower triangular.

solve solves a linear system or computes the inverse of a matrix if the right-hand-side is missing.

Usage

```
solve(a, b, ...)
backsolve(r, x, ...)
forwardsolve(l, x, ...)
```

Arguments

a	symmetric positive definite matrix of class spam.
l,r	object of class spam or spam.chol.method returned by the function chol.
x,b	vector or regular matrix of right-hand-side(s) of a system of linear equations.
	further arguments passed to or from other methods, see Details below.

Details

We can solve A \$ * \$ x = b by first computing the Cholesky decomposition A = t (R) \$ * \$R), then solving t (R) \$ * \$y = b for y, and finally solving R\$ * \$ x = y for x. solve combines chol, a Cholesky decomposition of a symmetric positive definite sparse matrix, with forwardsolve and then backsolve.

forwardsolve and backsolve solve a system of linear equations where the coefficient matrix is lower (forwardsolve) or upper (backsolve) triangular. Usually, the triangular matrix is result from a chol call and it is not required to transpose it for forwardsolve. Note that arguments of the default methods k, upper.tri and transpose do not have any effects here.

If the right-hand-side in solve is missing it will compute the inverse of a matrix. For details about the specific Cholsesky decomposition, see chol.

Recall that the Cholesky factors are from ordered matrices.

Note

There is intentionally no §3 distinction between the classes spam and spam.chol.method.

Author(s)

Reinhard Furrer, based on Ng and Peyton (1993) Fortran routines

References

See references in chol.

See Also

det, chol and ordering.

Examples

```
# Generate multivariate form a covariance inverse:
# (usefull for GRMF)
set.seed(13)
n <- 25 # dimension
N <- 1000 # sample size
Sigmainv <- .25^abs(outer(1:n, 1:n, "-"))</pre>
Sigmainv <- as.spam( Sigmainv, eps=1e-4)
Sigma <- solve( Sigmainv) # for verification</pre>
iidsample <- array(rnorm(N*n),c(n,N))</pre>
mvsample <- backsolve( chol(Sigmainv), iidsample)</pre>
norm( var(t(mvsample)) - Sigma, type="HS")
# compare with:
mvsample <- backsolve( chol(as.matrix( Sigmainv)), iidsample)</pre>
norm( var(t(mvsample)) - Sigma, type="HS")
# 'solve' step by step:
b <- rnorm( n)</pre>
R <- chol(Sigmainv)</pre>
norm( backsolve( R, forwardsolve( R, b))-
      solve( Sigmainv, b),type="HS")
norm( backsolve( R, forwardsolve( R, diag(n))) - Sigma,type="HS")
```

spam-class Class "spam"

Description

The spam class is a representation of sparse matrices.

Objects from the Class

Objects can be created by calls of the form new ("spam", entries, colindices, rowpointes, dimension). The standard "old Yale sparse format" is used to store sparse matrices. The matrix x is stored in row form. The first element of row i is x@rowpointers[i]. The length of row i is determined by x@rowpointers[i+1]-x@rowpointers[i]. The column

spam-class

indices of x are stored in the x@colindices vector. The column index for element x@entries[k] is x@colindices[k].

Slots

entries: Object of class "numeric" contains the nonzero values

- colindices: Object of class "integer" ordered indices of the nonzero values
- rowpointers: Object of class "integer" pointer to the beginning of each row in the arrays
 entries and colindices

dimension: Object of class "integer"

Methods

as.matrix signature (x = "spam"): transforming a sparse matrix into a regular matrix.

as.spam signature(x = "spam"): cleaning of a sparse matrix.

- [<- signature(x = "spam", i, j, value): assigning a sparse matrix. The negative vectors are not implemented yet.
- [signature(x = "spam", i, j): subsetting a sparse matrix. The negative vectors are not implemented yet.
- %*% signature(x, y): matrix multiplication, all combinations of sparse with full matrices or vectors are implemented.
- c signature(x = "spam"): vectorizes the sparse matrix and takes account of the zeros. Hence the lenght of the result is prod(dim(x)).
- **cbind** signature(x = "spam"): **binds** sparse matrices.
- **chol** signature (x = "spam"): see chol for details.
- **diag** signature(x = "spam"): see diag for details.
- dim<- signature (x = "spam"): truncates or augments the matrix see dim for details.

dim signature (x = "spam"): gives the dimension of the sparse matrix.

```
image signature(x = "spam"): see image for details.
```

```
display signature (x = "spam"): see display for details.
```

- **length**<- signature (x = "spam"): Is not implemented and causes an error.
- **length** signature (x = "spam"): gives the number of non-zero elements.

```
lower.tri signature (x = "spam"): see lower.tri for details.
```

```
Math signature (x = "spam"): see Math for details.
```

```
Math2 signature (x = "spam"): see Math2 for details.
```

norm signature (x = "spam"): calculates the norm of a matrix.

plot signature(x = "spam", y): same functionality as the ordinary plot.

- print signature(x = "spam"): see print for details.
- **rbind** signature (x = "spam"): binds sparse matrices.
- solve signature(a = "spam"): see solve for details.

summary signature(object = "spam"): small summary statement of the sparse matrix.

Summary signature (x = "spam"): All functions of the Summary class (like min, max, range...) operate on the vector x@entries and return the result thereof. See Examples.

t signature(x = "spam"): transpose of a sparse matrix.

upper.tri signature (x = "spam"): see lower.tri for details.

Details

The compressed sparse row (CSR) format is often described with the vectors a, ia, ja. To be a bit more comprehensive, we have chosen longer slot names.

Note

The slots colindices and rowpointers are tested for proper integer assignments. This is not true for entries.

Author(s)

Reinhard Furrer, some of the Fortran code is based on A. George, J. Liu, E. S. Ng, B.W Peyton and Y. Saad (alphabetical)

Examples

```
showMethods("as.spam")
smat <- diag.spam(runif(15))
range(smat)
cos(smat)</pre>
```

spam.chol.NgPeyton-class

Class "spam.chol.NgPeyton"

Description

Result of a Cholesky decomposition with the NgPeyton method

Objects from the Class

Objects are created by calls of the form chol (x, method="NgPeyton", ...) and should not be created directly with a new ("spam.chol.NgPeyton", ...) call. At present, no proper print method is defined. However, the factor can be transformed into a spam object.

spam

Methods

```
as.spam signature (x = "spam"): Transform the factor into a spam object
```

length signature(x = "spam"):...

- forwardsolve signature(l = "spam.chol.NgPeyton"): solving a triangular system, see solve.
- dim signature(x = "spam"): Retrieve the dimension. Note that "dim<-" is not implemented.
- length signature(x = "spam"): Retrieve the dimension. Note that "dim<-" is not implemented.
- **c** signature (x = "spam"): Coerce the factor into a vector.

Author(s)

Reinhard Furrer

References

Ng, E. G. and B. W. Peyton (1993), "Block sparse Cholesky algorithms on advanced uniprocessor computers", *SIAM J. Sci. Comput.*, **14**, pp. 1034-1056.

See Also

print.spam ordering and chol

Examples

```
x <- spam( c(4,3,0,3,5,1,0,1,4),3)
cf <- chol( x)
cf
as.spam( cf)
# Modify at own risk...
slotNames(cf)</pre>
```

spam

Sparse Matrix Class

Description

This group of functions evaluates and coerces changes in class structure.

Usage

```
spam(x, nrow = 1, ncol = 1, eps = .Spam$eps)
as.spam(x, eps = .Spam$eps)
is.spam(x)
```

Arguments

х	is a matrix (of either dense or sparse form), a list, vector object or a distance object
nrow	number of rows of matrix
ncol	number of columns of matrix
eps	A tolerance parameter: elements of x such that $abs(x) < eps$ set to zero. Defaults to $eps = .Spam$ \$eps

Details

The functions spam and as.spam act like matrix and as.matrix to coerce an object to a sparse matrix object of class spam.

If x is a list, it should contain either two or three elements. In case of the former, the list should contain a n by two matrix of indicies (called ind) and the values. In case of the latter, the list should contain three vectors containing the row, column indices (called i and j) and the values. In both cases partial matching is done.

eps should be at least as large as .Machine\$double.eps.

Value

A valid spam object. is.spam returns TRUE if x is a spam object.

Note

The zero matrix has the element zero stored in (1,1).

The functions do not test the presence of NA/NaN/Inf. Virtually all call a Fortran routine with the NAOK=!.Spam\$safemode[3] argument, which defaults to FALSE resulting in an error. Hence, the NaN do not always properly propagate through (i.e. spam is not IEEE-754 compliant).

Author(s)

Reinhard Furrer

References

http://en.wikipedia.org/wiki/Sparse_matrix as a start.

spam internal

See Also

SPAM general overview of the package. spam.options for details about the safemode flag. read.MM and foreign to create spam matrices from MatrixMarket files and from certain Matrix/SparseM formats.

Examples

```
# old message, do not loop, when you create a large sparse matrix
set.seed(13)
nz <- 128
ln <- nz^2
smat <- spam(0,ln,ln)
is <- sample(ln,nz)
js <- sample(ln,nz)
system.time(for (i in 1:nz) smat[is[i], js[i]] <- i)
system.time(smat[cbind(is,js)] <- 1:nz)
getClass("spam")
try(as.spam.numeric(NA))
```

spam internal Spam internal and auxiliary functions

Description

The functions listed below are auxiliary functions but are exported by the NAMESPACE. The user should not require to call these directly.

Details

The functions are listed here for a better understanding of the code (to fulfill the tutorial style paradigm).

validspamobject (object) A few sanity checks if object is a proper spam object.

dcheck(x), icheck(x) testing and forcing of x to doubles and integers. These functions are used when calling Fortran routines.

Note

The integers int0, int1 and int2 (0-2) are not exported.

todo

Description

List of what needs to be done within spam

Usage

todo()

Details

This is a non exhaustive list of where we need to work on spam (of course the list is in random order):

- extend demo(s)
- write vignette
- complete help files

- extend basic matrix operatation, comparisons, etc:

unique, duplicated, ...

- improve subsetting via row extraction, incorporate matrix permutation

- implement other Cholesky routines (one eye glances to the LDL library).

- what about an LU/SVD decomposition?

Any other items are welcome ($\langle rfurrer@mines.edu \rangle$).

triplet

Transform a spam format to triplets

Description

Returns a list containing the indices and elements of a spam object.

Usage

triplet(x, tri=FALSE)

version

Arguments

Х	sparse matrix of class spam or a matrix.
tri	Boolean indicating whether to create individual row and column indices vectors.

Details

The elements are row (column) first if x is a spam object (matrix).

Value

A list with elements

indices	a by two matrix containing the indices if tri=FALSE.
i,j	vectors containing the row and column indices if $tri=TRUE$.
values	a vector containing the matrix elements

Author(s)

Reinhard Furrer

See Also

spam.list for the inverse operation and foreign for other transformations.

Examples

```
x <- diag.spam(1:4)
x[2,3] <- 5
triplet(x)
all.equal( spam(triplet(x, tri=TRUE)), x)</pre>
```

version

Spam Version Information

Description

spam.version is a variable (list) holding detailed information about the version of spam loaded.

spam.Version() provides detailed information about the version of spam running.

Usage

spam.version

cbind

Value

spam.version is a list with character-string components

status	the status of the version (e.g., "beta")	
major	the major version number	
minor	the minor version number	
year	the year the version was released	
month	the month the version was released	
day	the day the version was released	
version.string		
	a character string concatenating the info	

a character string concatenating the info above, useful for plotting, etc.

spam.version is a list of class "simple.list" which has a print method.

Author(s)

Reinhard Furrer

See Also

See the R counterparts R.version.

Examples

spam.version\$version.string

cbind

Combine spam Matrices by Rows or Columns

Description

Take a sequence of vector, matrix or spam object arguments and combine by columns or rows, respectively.

Usage

```
cbind.spam(..., deparse.level = 0)
rbind.spam(..., deparse.level = 0)
```

Arguments

... vectors, matrices or spam objects. See Details and Value deparse.level

for compatibility reason here. Only 0 is implemented.

cbind

Details

rbind and cbind are not exactly symmetric in how the objects are processed. The former is essentially an concatenation of the slots due to the sparse storage format. Different types of inputs are handled differently. The former calls a Fortran routine after the input has been coerced to spam objects.

Only two objects at a time are processed. If more than two are present, a loop concatenates them successively.

A method is defined for a spam object as first argument.

Value

a spam object combining the ... arguments column-wise or row-wise. (Exception: if there are no inputs or all the inputs are NULL, the value is NULL.)

Author(s)

Reinhard Furrer

See Also

cbind, spam-method.

Examples

```
x <- cbind.spam(1:5,6)
y <- cbind(x, 7)
# for some large matrices the following might be slightly faster:
t( cbind( t(x), t(x)))
## Not run:
# Method is only defined for the first argument:
cbind(diag(2),diag.spam(2))
## End(Not run)</pre>
```

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