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4 Fast and Elegant Numerical Linear Algebra with RcppEigen upper triangle is to be used as the contents, with the other triangle defined by the implicit symmetry. 3. Some simple examples C++ functions to perform simple operations on matrices or vectors can follow a pattern of: 1.Map the R objects passed as arguments into Eigen objects. 2.Create the result.

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C++ template library for numerical linear algebra.

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18 Fast and Elegant Numerical Linear Algebra with RcppEigen f1D:f2c 12.041081 0.116330 103.508 < 2.2e-16 Residual standard error: 0.2868 on 11 degrees of freedom

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Package 'RcppEigen' - cran.r-project.org

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