
StatisKit-LinAlg Documentation

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Pierre Fernique, Jean Peyhardi

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Contents

1	Documentation	3
2	License	5
3	Authors	7

Eigen is a C++ template library for linear algebra. It contains matrices, vectors, numerical solvers and related algorithms. Its performance on many algorithms is comparable with some of the best implementations based on **Lapack** and level-3 **BLAS**.

This repository is not a repository for the **Eigen** source code but for source code implementing scripting languages interfaces for **Eigen**.

CHAPTER 1

Documentation

This documentation concerns only the **StatisKit-LinAlg** software. For more information on the **StatisKit** software suite (installation, usage, development...), please refers to the its own [documentation](#).

CHAPTER 2

License

StatisKit-LinAlg is distributed under the [CeCILL](#) license.

Note: CeCILL license is GPL compatible.

CHAPTER 3

Authors

- Pierre Fernique