diag() — Create diagonal matrix

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# Description

diag() creates diagonal matrices.

diag(Z), Z a matrix, extracts the principal diagonal of Z to create a new matrix. Z must be square.

diag(z), z a vector, creates a new matrix with the elements of z on its diagonal.

# Syntax

numeric matrix diag(numeric matrix Z)

numeric matrix diag(numeric vector z)

### **Remarks and examples**

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Do not confuse diag() with its functional inverse, diagonal(); see [M-5] diagonal(). diag() creates a matrix from a vector (or matrix); diagonal() extracts the diagonal of a matrix into a vector.

Use of diag() should be avoided because it wastes memory. The colon operators will allow you to use vectors directly:

Desired calculation	Equivalent
diag(v)*X, v is a column	<i>v</i> :* <i>X</i>
<i>v</i> is a row <i>v</i> is a matrix	v':*X diagonal(v):*X
X*diag(v) v is a column v is a row v is a matrix	X:*v' X:*v X:*diagonal(v)'

In the above table, it is assumed that v is real. If v might be complex, the transpose operators that appear must be changed to transposeonly() calls, because we do not want the conjugate. For instance, v':\*X would become transposeonly(v):\*X.

## Conformability

diag(Z): Z:  $m \times n$ result:  $\min(m, n) \times \min(m, n)$ diag(z): Z:  $1 \times n$  or  $n \times 1$ result:  $n \times n$ 

# **Diagnostics**

None.

## Also see

[M-5] \_diag() — Replace diagonal of a matrix

[M-5] diagonal() — Extract diagonal into column vector

[M-5] isdiagonal() — Whether matrix is diagonal

[M-4] Manipulation — Matrix manipulation

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