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diag() — Create diagonal matrix

Description Syntax Remarks and examples Conformability
Diagnostics Also see

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	v:*X
v is a row	v':*X
v is a matrix	diagonal(v):*X
X*diag(v)	
v is a column	X:*v
v is a row	X:*v
v is a matrix	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.

2

Conformability

```
\begin{array}{ll} \operatorname{diag}(Z) \colon & Z \colon & m \times n \\ & result \colon & \min(m,n) \times \min(m,n) \\ \operatorname{diag}(z) \colon & z \colon & 1 \times n \quad \text{or} \quad n \times 1 \\ & result \colon & n \times n \end{array}
```

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
```