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MATLAB (matrix laboratory) is a multi-paradigm numerical computing environment and proprietary programming language developed by MathWorks.MATLAB allows matrix manipulations, plotting of functions and data, implementation of algorithms, creation of user interfaces, and interfacing with programs written in other languages, including C, C++, C#, Java, Fortran and Python.

MATLAB - Wikipedia

Note. The algorithm has two code paths. It takes one when the Hessian matrix H is an ordinary (full) matrix of doubles, and it takes the other when H is a sparse matrix. For details of the sparse data type, see Sparse Matrices (MATLAB). Generally, the algorithm is faster for large problems that have relatively few nonzero terms when you specify H as sparse.

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