

Pay attention to the efficient initialization of the sparse matrix in EIGEN. Since we know in advance that every row will have exactly one non-zero entry, we can reserve that space.

C++ code 11.5.9: Sub-problem (11-5.e): function `compBmat()` → [GitLab](#)

```
2 Eigen::SparseMatrix<double> compBmat(int Ml, int Mr, double h) {
3     const int N = 2 * (Ml + Mr + 1);
4     Eigen::SparseMatrix<double> A(N, N);
5     // Tell Eigen that the matrix is diagonal, which allows efficient
6     // initialization
7     A.reserve(Eigen::VectorXi::Ones(N));
8     for (int i = 0; i < N; i += 2) {
9         A.insert(i, i) = h;
10        A.insert(i + 1, i + 1) = h * h * h / 12.0;
11    }
12    return A;
13 }
```