Subject: need constrained SVD code in IDL :)
Posted by joe on Fri, 25 Oct 1991 04:11:58 GMT
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Has anyone in the IDL/PV~Wave world written, and would like to share,
an SVD-based least-squares fitting procedure that allows the user
to constrain the solutions with linear inequality and equality
constraints?

I am aware of the IDL SVD routines, but I want to restrict the solution
space in the following manner:

1) all returned values must be .GE. zero
2) the sum of the returned values must be .LE. 1.

I tried "translating" Lawson and Hansen NNLS code into IDL but I
got slow and unreliable results. (probably because of all the DO loops
and my "interpretation" of what their code actually does.:)

Any help on this would be greatly appreciated.
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