One more suggestion. If you want a nice introductory discussion about SVD
look in the Numerical Recipes book by Press, et. al. or go to
http://cfata2.harvard.edu/nr/ where the book is online. It's fun reading
if you're a vector space kind of guy.

Also, regarding Matlab, whenever any of my young engineers or scientists
asks about whether to use Matlab or IDL I always recommend Matlab for hard
core numerical analysis. IDL's strength is definitely not numerical
analysis. Matlab is highly recommended by the numerical analysis community.
I use IDL extensively though for quick analyses that require graphics output
and it's mapping tools are also very nice. But when I'm ready for the real
thing there's nothing like Fortran! :-) If you're into Fortran try Netlib.

Howard Onishi