
Subject: Re: Sparse matrix algorithms
Posted by [the_cacc](#) on Fri, 30 Nov 2001 11:54:43 GMT
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Hi,

I had this experience a few weeks ago. The NR code is for NxN only so I doubt IDL will generalize to NxM on their own. I wrote to NR suggesting they publish NxM sparse algorithms and they gave a very positive response so expect them to be available next edition of the book.

In the meantime, the penalty for expanding your NxM to MxM (assuming $M > N$) in sparse format is $M - N$ additional zeros (ie. those on the diagonal). I found this quite acceptable for my matrices: 64000 x 128000 with around 10^6 non-zero entries. So I have to store 64000 zeros unnecessarily.

You will have to write your own version of sprsin to deal with this, although since you probably won't be able to store your full matrix in memory you'll need to do this anyway.

Ciao.
