Subject: Re: trired/triql and EOF/PCA
Posted by the_cacc on Sat, 26 Jan 2002 17:58:52 GMT
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wmc@bas.ac.uk wrote in message news:<3c512bf9@news.nwl.ac.uk>...
> ..finding eigenvectors of a symmetric matrix.

I'm no expert on eigenvalue decomposition but I think singular value
decomposition may be related (IDL routine "SVDC"). Pre-IDL 5.4, this
had the no. of iterations hard-coded to be 20 so it fell down for
moderate matrix sizes. Now there is an ITMAX keyword, which lets you
set the max. no. of iterations. If you hassle IDL customer support you
may be able to persuade them to provide such a keyword in the
TRIRED/TRIQL functions. But that's for the future... As for doing
partial decompositions, I don't think IDL has one.

Ciao.