
Subject: Re: generalized eigenvectors

Posted by [the_cacc](#) on Tue, 16 Apr 2002 09:57:07 GMT

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Ralf Flicker <rflicker@gemini.edu> wrote in message
news:<3CBB4C11.BF62E5D5@gemini.edu>...

>

> (snip)

>

> More to the point, has anyone ever managed to bring down the SVD
> significantly below $O(n^3)$ for sparse arrays? Pointers and
> suggestions welcome.

>

Search SVDPACKC on google. It has a number of sparse SVDs.

I downloaded the package and tried to get it working... but failed.
However, the author assured me the algorithms do work.
