Subject: Re: generalized eigenvectors
Posted by hradilv.nospam on Mon, 15 Apr 2002 15:36:58 GMT
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I too had a need not too long ago for the "eig" function. I ended up
calling lapack/clapack routines. It worked nicely. Check out:
http://epsilon.nought.de/idl_lapack.php I think this is where I got
inspiration, but I can't reach it know because of firewall problems
8^{

On Mon, 15 Apr 2002 16:53:44 +0200, Tron Darvann
<tdarvann@lab3d.odont.ku.dk> wrote:

> I have a question concerning solving a GENERALIZED EIGENVALUE PROBLEM in
>
> IDL.
>
> Description of the problem:
> I need to find the eigenvalues and eigenvectors of
> Ax = kBx
> where both A and B are nXn matrices and k is a scalar.
>
> The solution to this can be computed in MATLAB by their "eig" function,
> which, according to their documentation uses a math/statistics software
> called lanpack.
>
> Question: Does IDL have a similar routine? Do you have any suggestions
> as to how to solve a generalized eigenvalue problem in IDL?
>
> Thanks in advance,
> Tron Darvann
>
> tdarvann@lab3d.odont.ku.dk
>
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