Subject: generalized eigenvectors
Posted by Tron Darvann on Mon, 15 Apr 2002 14:53:44 GMT
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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

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