
Subject: Re: problem inverting matrix

Posted by [Ralf Flicker](#) on Mon, 06 Jan 2003 20:10:45 GMT

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Lars Schmidt wrote:

>
> Hello,
>
> I desperately hope someone of you has got an idea.
> I try to invert a matrix using "invert" of course with floating-point
> values.
> I get like explosion of values although the status variable I used with
> "invert" did not return any error and I also used the "/double" keyword.
> Has anybody an idea or experience with that. Are these numerical problems of
> the gaussian elimination??
> Tanks in advance.
>
> LARS SCHMIDT.

Maybe try a double precision singular value decomposition to see
if something funny is up with your matrix:

```
svdc,Your_Matrix,sv,u,v,/double  
plot_io,sv(reverse(sort(sv)))/max(sv),psym=-1
```

If it looks ok, I don't know why "invert" would be misbehaving,
but then you can anyway get the inverse as
`v##diag(1./sv)##transpose(u).`

ralf
