Subject: Re: multiplication by a diagonal matrix
Posted by JD Smith on Fri, 03 Sep 2004 15:01:56 GMT
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On Fri, 03 Sep 2004 03:53:06 -0700, Lorenzo Busetto wrote:

> Hi all,
>
> I have the following problem: given a matrix A(n,m) and a vector of
> weighting factors w(n), i need to multiply each row of the matrix A(i,*)by
> the corresponding weighting factor w(i).
>
> I know that I can simply "transform" the w vector into a diagonal matrix
> with diag_matrix and then multiply it with A (e.g.: result =
> A##diag_matrix(w)), but for large values of n this solution is very slow.
>
> Can anybody suggest me a faster approach to solve this problem ?

I have had luck with the SPRSIN and SPRSAB, the numerical recipes sparse matrix routines IDL includes.

JD