Subject: Re: multiplication by a diagonal matrix Posted by Craig Markwardt on Fri, 03 Sep 2004 14:42:37 GMT View Forum Message <> Reply to Message

> 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).

It sounds like you want to use a FOR loop. When N is small, the number of loop iterations is small, so it will be fast. When N is large, the number of loop iterations is larger too, but you also get more done per iteration (N multiplies per iteration), plus you save N*(N-1) elements of memory compared to the full matrix approach.

Craig
Good luck, Craig
Craig B. Markwardt, Ph.D. EMAIL: craigmnet@REMOVEcow.physics.wisc.edu Astrophysics, IDL, Finance, Derivatives Remove "net" for better response