Subject: multiplication by a diagonal matrix
Posted by lbusett on Fri, 03 Sep 2004 10:53:06 GMT

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 ?

Thanks in advance for the help,

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