Subject: efficiency of eigenvalue calculations
Posted by R.G.Stockwell on Tue, 07 Aug 2007 20:20:13 GMT

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any have experience with solving eigenvalue problems
in IDL, as compared to how fast it is in Fortran?

I have some legacy code that uses eigenvector/value
decompositions, on arrays of the size 200 by 50.
However, it has to do thouasands of them.

Is IDL (trired and triql for instance) nearly as fast as Fortran for this
stuff, or should
I stay with fortran?

Cheers,
bob