Subject: Problem with qrfac and Qrsolv(for least square)
Posted by coold on Fri, 30 Nov 2007 22:53:24 GMT

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I was trying to solve a constrained least square problem with qrfac
and qrsolv but it stops at

idiag = lindgen(minmn)
  r(idiag, idiag) = rdiag
I am wondering if I am making any mistake as I really would like to
use the QRdecomp routine.
****
IDL>.run leastsq_decomp
IDL>leastsq_qrdecomp
pro leastsq_qrdecomp
;solve the equation A## X = B, in the least squares sense, where:
;A=[3,4] B=[4,1]   ;;SIZE OF MATRICES

  A = [[1,2,2],$
        [4,5,6],$
        [7,8,9],$
      [1,1,1]]
print, A
B = [[1],[3],[5],[1]]
print, B

qrfac, a, r, ipvt, /PIVOT
x = qrsolv(a, r, b, PIVOTS=ipvt)
print, x
end

Thanks.