Subject: Re: Transpose(A)*P*A
Posted by Karlo Janos on Sun, 12 Oct 2008 11:24:33 GMT
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> It looks like you are trying to solve a least squares problem. It's
> well documented that the normal equation method suffers from accuracy
> problems, basically because you are squaring the A matrix, and thus
> squaring the errors. Have you tried SVD or QR factorization?

That sounds interesting. Do you know an algorithm for SVD or QR factorization, which is capable of handling large sparse matrices (10E6 rows, 10E4 columns, 10e7 non-zeros)? Or do I have to use the IMSL extension for IDL?
Greets

Karlo