Subject: eigenql to predict

Posted by evan.manning on Wed, 24 Dec 2008 00:33:15 GMT

I read and used David Fanning's excellent "Principal Components
Analysis in IDL".
 http://www.dfanning.com/code_tips/pca.html

What I can't quite figure out how to do is relate back to other info
I have about my original data set. I know a shift for each of my
98 original spectra and I want to use PCS to predict the shift from
an unknown spectrum. It seems like it should be simple, but I'm
stuck. I see there are IMSL routines IMSL_MULTIREGRESS
and IMSL_MULTIPREDICT that seem set up to do this easily.
But I don't have IDL analyst. What is the equivalent with the free
IDL library?

 -- Evan