
Subject: Re: CHOLDC failed

Posted by [Craig Markwardt](#) on Tue, 09 Jun 2009 07:00:25 GMT

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On Jun 8, 7:23 am, Prashanth <prashanthred...@gmail.com> wrote:

> Hello!

>

> I already posted this on the IDL forum but with no reply yet.

>

> I have a problem with the error message 'CHOLDC Failed'. I developed a
> small software for automatic change detection. I compiled it and
> started distributing the .sav file to run with the IDL VM. The code
> works perfectly fine on my machine and some other machines I checked
> on. But every now and then some of my colleagues report that its not
> working on their machines. Initially, I thought it might be a Floating
> point problem. I used !Except=0 but this doesn't help.

>

> Any clues on this problem? I understand this is something related to
> hardware but I have no knowledge of these issues.

As Paolo hinted at, it means that your matrix is not positive-definite
to within the numerical precision attainable with your computer.
Sadly, CHOLDC is quite fragile in that respect. You might give a try
with MCHOLDC from my web page...

Craig

P.S. Location of MCHOLDC...

<http://cow.physics.wisc.edu/~craigm/idl/math.html>
