Subject: Re: Code optimization
Posted by pgrigis on Wed, 16 Feb 2011 20:51:56 GMT
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On Feb 16, 3:38 pm, kisCA <ki...@hotmail.com> wrote:
> Hi there,
>
> I am trying, if it's possible to write thes lines in matrix formalism
> but it seems a bit tricky for me.
>
> FOR I=1,NUM DO BEGIN
> SUMI=0.
> FOR K=1,M1 DO BEGIN
> FOR J=1,M1 DO BEGIN
> SUMI=SUMI+COV(J-1,K-1)*CS(J-1,I-1)*CS(K-1,I-1)
> ENDFOR
> ENDFOR
> VAR_ALPHA(I-1)=SUMI*VAR_FACTOR(I-1)
> ENDFOR
>
> Is anyone got an idea it will be welcome
>
> Cheers

Yeah, it looks like that doesn't really need loops...

First you want to replace the inner loop with a matrix
multiplication of COV and CS - call the result R (make
sure you get the row and columns in the proper order).
Then you want to replace the K loop with total(R*CS,1).
Then you want to replace the I loop with a multiplication
of the last result by var_factor.

Something along those lines should work...

Ciao,
Paolo

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Paolo