Subject: Re: fast svdc for Singular Value Decomposition?
Posted by DavidF[1] on Mon, 03 Dec 2012 17:28:45 GMT
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Have you had a look at this article:

http://www.idlcoyote.com/code_tips/eof_analysis.html

There is a trick described there for creating the covariance matrix that makes calculating the eigenvalues extremely fast (25 minutes the conventional way, verses seconds the fast way). It has been a LONG time since I did that, so I'm not sure I can help very much. About all I remember is that the Wilks book mentioned there, where I learned the trick, was worth about 10 times what I paid for it! :-)

Cheers,

David