Subject: Re: SVDC - singular values not in decreasing order?
Posted by Andy Sayer on Wed, 28 Nov 2012 22:11:27 GMT
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Got it, thanks. :)

On Wednesday, November 28, 2012 1:58:51 PM UTC-5, AMS wrote:
> Hi all,
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> I am interested in singular value decomposition in IDL, using the svdc routine.
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> I had been under the impression that the singular values in such an analysis were given in descending order (order of importance of the singular vectors); see e.g. http://alias-i.com/lingpipe/demos/tutorial/svd/read-me.html So, the first vector explains the largest portion of variance, the second the next, and so forth.
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> However, from my own analysis and also the example in the IDL help page (http://idlastro.gsfc.nasa.gov/idl_html_help/SVDC.html ), this is not the case (they are not in decreasing order). So, my questions are:
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> 1. Is this intentional?
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> 2. What does it mean? To find the 'n' most significant vectors, should I be taking the first 'n' returned by IDL, or the 'n' with the largest singular values?
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> Any advice would be appreciated!
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> Andrew