
Subject: Re: How to speed up KRIG2D by 30x
Posted by [David Fanning](#) on Sat, 12 Oct 2013 15:28:39 GMT
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Chris Torrence writes:

> Okay, here is the new code, minus the comments. I added 3 new keywords: DOUBLE, XOUT, YOUT. DOUBLE forces double precision. XOUT, YOUT are output keywords that contain the final X/Y locations. I also vectorized the final loop, for even more speed.
>
> I also changed the C code of GRIDDATA to move the LUSOL out of the loop.
>
> Now, with Mike's changes and the vectorization, I'm getting the following results using Mike's test code at the top with 500 input points and 400 output points:
>
> Old KRIG2D: 30 seconds
> New KRIG2D: 0.51 seconds
> New GRIDDATA: 1.3 seconds

Fast Kriging may have saved the day in a map warping problem I've been working on. This is really, really great! Thanks for being all over this, and thanks to Michele for solving the original problem.

Cheers,

David

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Coyote's Guide to IDL Programming: <http://www.idlcoyote.com/>
Sepore ma de ni thue. ("Perhaps thou speakest truth.")
