Subject: Re: Infinity matrix determinant
Posted by Sergey Anfinogentov on Mon, 17 Nov 2014 09:57:16 GMT
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Dear Amin,

Try to divide every element of the matrix by a big factor like factor = 1e12. Then you can calculate the determinant of a new matrix and use the properties known from linear algebra to restore the determinant of the original one. IDI code:

factor = 1d12 matrrix = matrix/factor det = determ(matrix,/double) det = det * factor^2000d ; here 2000d is the size of the matrix

Cheers, Sergey

> Dear all,

>

> I have a big matrix (2000x2000) which every elements of my matrix is of the order of 1.0e12 and i want to compute its inverse. since the data are too big, IDL could not determine the matrix determinant (even with determ(A,/double) command) and return Inf. Is there a way to compute its inverse and determinant?

>

> Cheers,