Subject: Singular Value Decomposition
Posted by Paul Morris on Fri, 23 May 1997 07:00:00 GMT
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SINGULAR VALUE DECOMPOSITION

I was wondering if any one had developed alternatives to the build-in IDL SVDC - singular value deccomposition routine. I was hoping to find an IDL SVD something like the `Lanczos bidiagonalization' algorithm where a reduced number of singular values can be calculated, thus saving a tremendous amount of computation.

At the moment I am applying SVDC to a large (500,500) array but I only need to keep a small number of output singular values. If any one out there has looked at this problem in IDL then it would be great to get in contact. I have looked at the Pete Riley's `searchable list of IDL routines' but could not find anything other than the built-in SVDC.

much thanks,

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