Subject: SVD in WAVE broken???
Posted by patel on Fri, 10 Dec 1993 15:42:52 GMT
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Hello:

Yesterday I was talking to a friend of mine who has both WAVE and IDL running on his machine. He claims that the SVD routine in WAVE runs considerably slower than the SVD routine in IDL. He also told me that for matrices of size 50000 X 20 the wave routine came back with error message saying no space or something like that where as the IDL gets him the results!! It was a surprise to me since I thought the core routines in IDL and WAVE are the same. Anybody care to comment on this?

-maqbool

Subject: Re: SVD
Posted by hto on Wed, 14 Aug 1996 07:00:00 GMT
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Daisei Konno <dxk1280@rit.edu> wrote:

> Hello! I am looking for a SVD that gives a complete orthogonal matricies
> for a rectangular input matrix. For a (m x n) matrix, E, SVD SHOULD
> give
> U: (m x m)
> S: (m x n)
> V: (n x n)

> if E = U ## S ## TRANSPOSE(V)

> This is implemented in MATLAB; how come not in IDL? Thanks.

I believe that SVDC in version 4.0.1 implements the SVD routine from Numerical Recipes which should provide you what you want (I've never used it but I have used the NRC 2.0 version which has never given me a problem).

Howard Onishi