
Subject: trired/triql and EOF/PCA

Posted by [wmconnolley](#) on Fri, 25 Jan 2002 09:57:13 GMT

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'm trying to to EOF (=PCA) analysis, which involvees finding eigenvectors of a symmetric matrix. I use trired/triql (should I?). This works fine for small matrices but on large ones (well not very large... 500x500, perhaps) falls over with "too many iterations". But... there is no "how many iterations" parameter to set. Ideas?

Also: I really only want the top 2-10 eigenvectors and values: not all 500. I suspect theres a better way out there...

-W.

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William M Connolley | wmc@bas.ac.uk | <http://www.nerc-bas.ac.uk/icd/wmc/>
Climate Modeller, British Antarctic Survey | Disclaimer: I speak for myself
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