
Subject: fast SVD of Large matrix

Posted by [omnia76](#) on Tue, 29 Nov 2005 23:15:42 GMT

[View Forum Message](#) <> [Reply to Message](#)

Hello, IDL gurus

I am struggling to find out how I can do SVD for large matrix(e.g. 10000 by 10000) within a reasonable amount of time. Using SVDC or LA_SVD takes long time.

I have never had experiences in doing like this.

I hope I can get some useful information from all you IDL gurus, who have experience in SVD for large matrix.

Am I doing the hopeless task? I hope there is a way to go.

Thank you in advance.

Ilsang
