Subject: efficiency of eigenvalue calculations Posted by R.G.Stockwell on Tue, 07 Aug 2007 20:20:13 GMT

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any have experience with solving eigenvalue problems in IDL, as compared to how fast it is in Fortran?

I have some legacy code that uses eigenvector/value decompositions, on arrays of the size 200 by 50. However, it has to do thouasands of them.

Is IDL (trired and triql for instance) nearly as fast as Fortran for this stuff, or should I stay with fortran?

Cheers, bob

Subject: Re: efficiency of eigenvalue calculations
Posted by Kenneth P. Bowman on Wed, 08 Aug 2007 02:02:06 GMT
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In article <46b8d3fb\$0\$495\$815e3792@news.qwest.net>, "R.G. Stockwell" <noemail@please.com> wrote:

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>

>

- > Cheers,
- > bob

I would try LA_TRIRED and LA_TRIQL. They probably *are* Fortran (or optimized C).

Ken Bowman