
Subject: Problem with qrfac and Qrsolv(for least square)

Posted by [coold](#) on Fri, 30 Nov 2007 22:53:24 GMT

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I was trying to solve a constrained least square problem with qrfac and qrsolv but it stops at

```
idiag = lindgen(minmn)
```

```
  r(idiag, idiag) = rdiag
```

I am wondering if I am making any mistake as I really would like to use the QRdecomp routine.

```
*****
```

```
IDL>.run leastsq_decomp
```

```
IDL>leastsq_qrdecomp
```

```
pro leastsq_qrdecomp
```

```
;solve the equation A## X = B, in the least squares sense, where:
```

```
;A=[3,4] B=[4,1]      ;;SIZE OF MATRICES
```

```
  A = [[1,2,2],$  
        [4,5,6],$  
        [7,8,9],$  
        [1,1,1]]
```

```
print, A
```

```
B = [[1],[3],[5],[1]]
```

```
print, B
```

```
qrfac, a, r, ipvt, /PIVOT
```

```
x = qrsolv(a, r, b, PIVOTS=ipvt)
```

```
print, x
```

```
end
```

Thanks.
