Subject: the (Moore-Penrose) pseudo-inverse of a matrix - anything like scipy.linalg's pinv2 in IDL?

Posted by JP on Wed, 03 Apr 2013 05:18:16 GMT

Hello IDLers,

I am adapting a code from python to IDL and I got stuck with the pinv2 function:
http://docs.scipy.org/doc/scipy/reference/generated/scipy.li nalg.pinv2.html

It computes the Moore-Penrose pseudo-inverse of a matrix and I couldn't find anything similar in IDL.

A search through this group pointed to a post 10 years old where Paul van Delst Lars shared his svd_matrix_invert function (link to post:
https://groups.google.com/d/msg/comp.lang.idl-pvwave/NNzCI4h MUP4/n9UzWjazT3YJ)

Is that an equivalent to the scipy pinv2 i am looking for? And if so, I will appreciate if someone will better algebra skills than me (likely 95% of this community) could suggest how to introduce the rcond keyword available in pinv2.

thanks a lot.

JP