Subject: SVDC did not converge

Posted by fd luni on Thu, 18 Jul 2013 16:07:52 GMT

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Hi

I am using the Singular value decomposition method (SVDC function) and so far everything works fine.

I have two arrays: one with p-values and the other with d-values

E.G. p=[0.02,0.04,0.06] and d=[0.01,0.015,0.025]

Each time I choose if I want to use the p or the d array. When I use the p array everything is ok but when I use the d array I've got the following error and I don't see why:

- > SVDC: svdcmp_d did not converge.
- > Array has a corrupted descriptor: <No name>.

Does anyone know why this happens?

ManY Thanks

M

> Hi

Subject: Re: SVDC did not converge Posted by Rob Klooster on Fri, 19 Jul 2013 07:04:57 GMT View Forum Message <> Reply to Message

Op donderdag 18 juli 2013 18:07:52 UTC+2 schreef fd_...@mail.com het volgende:

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  Does anyone know why this happens?
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 ManY Thanks
> M
What are the matrices of which you want to calculate the SVD? I cannot reproduce the error you
get, could you provide some example code?
Rob.
Subject: Re: SVDC did not converge
Posted by Rob Klooster on Fri, 19 Jul 2013 08:22:55 GMT
View Forum Message <> Reply to Message
Op vrijdag 19 juli 2013 09:04:57 UTC+2 schreef Rob Klooster het volgende:
> Op donderdag 18 juli 2013 18:07:52 UTC+2 schreef fd_...@mail.com het volgende:
>> Hi
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you get, could you provide some example code?
>
> Rob.
```

I just noticed that the error can come from NAN's in your array. You should check for those with the finite() function.

Rob.

Subject: Re: SVDC did not converge

Posted by fd_luni on Fri, 19 Jul 2013 09:21:19 GMT

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Yes, maybe! This error appears when I am using an array with very small values. I will check with the finite() function.

Cheers

M

Subject: Re: SVDC did not converge

Posted by on Fri, 19 Jul 2013 15:34:57 GMT

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On 2013-07-19 11:21, fd_luni@mail.com wrote:

> Yes, maybe! This error appears when I am using an array with very small values. I will check with the finite() function.

You could try using la_svd instead of svdc.

/Mats