

Re: Library or Source Code for Eigenvalue of Float matrix

Source: <http://unix.derkeiler.com/Newsgroups/comp.unix.programmer/2003-04/1266.html>

From: Allin Cottrell (cottrell_at_wfu.edu)

Date: 04/28/03

Date: Sun, 27 Apr 2003 23:08:28 -0400

rg wrote:

> *Hello,*

> *I have a program written in C where I create a matrix as a 2d array*

> *in float. What I was wondering, is there a library or sample code that*

> *I can use to calculate the eigenvalues of this matrix.*

This is somewhat off topic for comp.lang.c, but you can find eigenvalues using lapack, for which a C interface is available.

<http://www.netlib.org/lapack/>

--

Allin Cottrell

Department of Economics

Wake Forest University, NC