

Large & sparse SVD

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Hello,

I need to compute the SVD of a large and sparse matrix: approximately, 7.7 million rows, and 20 columns with 10% non-zero elements. I will not need all the eigenvectors; only the first 50 or so. Does anyone know of an existing software or easily implementable algorithm which can do this?

I did some simple experiments for doing this on Matlab, but ran out of memory everytime I tried.

Thanks
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