Subject: Re: Linear Predictors in IDL?
Posted by B}rd Krane on Fri, 31 Oct 1997 08:00:00 GMT

Richard Brockie wrote:

>
> Hi,
>
> Are there any linear predicton routines publically available in IDL?
>
> Specifically, I am interested in getting versions of the routines
> MEMCOF, ZROOTS, FIXRTS, and PREDIC described in chapter 12.10 of
> Numerical Recipies.

Hi Richard
I think you are looking for the ts_coef and ts_fcast which
are used in autoregressive spectral estimation (or linear
prediction). The idl routine fz_roots is actually based on
zroots. I dont know what to replace fixrts with in idl.
I Hope this is what you need,
Baard


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