Subject: cross-spectral analysis
Posted by f055 on Thu, 08 Jul 1999 07:00:00 GMT

I need to do some cross-spectral analysis (preferably in IDL).
In particular, I need to compute the "squared coherence"
between two time series. Is there a built-in routine to do
this in IDL, or does someone have their own? I'm not very
au fait with spectral analysis, so I hope it's not too
difficult!

Cheers

Tim

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