Subject: Fourier transform with missing data.
Posted by rfinch on Thu, 13 Jan 1994 18:31:10 GMT
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Followup-To: sci.math.num-analysis

We are doing Fourier transforms of hydrologic timeseries data and a question occurred to us. This data often has missing values. Right now we just remove the missing data and create a new 1-d array with only the good data; this means there will be abrupt jumps in the data. Then we pass the new vector to the FFT routine.

Is this the right way to handle missing data? Should they perhaps be zeroed out, instead of removed? I think of this as an alternative only because some textbooks advise padding your vector with zero's to get the vector length to a power of 2.

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Ralph Finch 916-653-8268 voice
rfinch@venice.water.ca.gov 916-653-6077 fax
Any opinions expressed are my own; they do not represent the DWR