
Subject: Re: very fast spline interp function for heavy oversampling?

Posted by [pit](#) on Wed, 21 Jun 2000 07:00:00 GMT

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In article <7nS35.70\$482.44454@den-news1.rmi.net>,

"R.G. Stockwell" <stockwell@co-ra.comremove> writes:

> Greetings,
>
> I have a situation where I take a time series, and need to interpolate the
> function to many more samples.
> i.e. original time index = [1,2,3,4....10]
> and I need samples at new time index =
> [1.000,1.001,1.002.....9.999,10.000].

You could try fourier interpolation by zero padding, i.e. calculating
the FFT and insert zeroes (remember the ordering inthe fft!) for the
high frequency terms, then transform it back.

Peter

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