
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 in the fft!) for the
high frequency terms, then transform it back.

Peter

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