Subject: autoregressive code
Posted by Robert Stockwell on Thu, 08 Nov 2001 15:11:26 GMT
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Greetings,
i'm just about to write up Burg's Algorithm to determine
AR(p) coefficents from a time series (autoregressive
coefs).

Does anyone have this written in IDL?

I know there is some fortran code available, but
I would prefer an IDL version (to be more portable,
since I don't have fortran everywhere)

Cheers,
bob