Subject: Re: error estimates (a little off-topic maybe)
Posted by wmconnolley on Fri, 04 Oct 2002 10:22:38 GMT
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Joern Wilms <wilms@astro.uni-tuebingen.de> wrote:
> Also, note that if you're analyzing a time series, then the uncertainty of
> the power-spectrum is well known through its chi^2 properties (the
> power spectrum is the square of the fourier transform of a time series, and
> it is easy to show that its uncertainty is a chi^2 distribution with 2
> degrees of freedom, i.e., the uncertainty of each value of the power spectrum
> is as large as the value itself).

You can reduce the errors by averaging, of course.

-W

ps: the book I had in mind is "spectral analysis for physical applications",
percival_db and walden_at. But its not a quick fix.

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Climate Modeller, British Antarctic Survey | Disclaimer: I speak for myself
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