Subject: Re: nonuniform FFT
Posted by James Kuyper on Mon, 07 Apr 2003 14:10:31 GMT
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"M. Katz" wrote:

>

- > b_gom@hotmail.com (Brad Gom) wrote in message
- >> has anyone out there implemented a FFT routine that handles
- >> nonuniformly gridded samples?

>

- > If your samples aren't uniformly gridded, I'm not sure how you're
- > going to get an "FFT" to work. ...

One popular technique I've seen is to take a non-uniform set of data, and interpolate it using cubic splines to a uniformly spaced set of points. Then an FFT is done on that. You lose some time and accuracy as a result of doing the interpolation, but it's far faster than slow FFT, and accurate enough for many purposes.