Subject: Re: Spectral estimation in IDL
Posted by VUKOVIC on Thu, 27 Apr 1995 07:00:00 GMT
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In <DAFT.95Apr26155137@debussy.crd.ge.com> daft@debussy.crd.ge.com writes:

> Does anyone know of any IDL code which does spectral estimation by
> maximum entropy methods? For example, is there an implementation of
> Burg's algorithm out there? I checked the Johns Hopkins and NASA IDL
> libraries, without success. Numerical recipes does discuss a maximum
> entropy method, but it's not one of the numerical recipes routines
> which come with ideal.
>
> Any pointers greatly appreciated.
> --
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By maximum entropy I presume you mean Autoregressive (AR) type methods,
of which maximum entropy is but one.

It may be a bit wastefull to do it in IDL. I used fortran routines
in L. Marple's Digital Spectral Analysis with Applications (Prentice
Hill, and then wrote IDL routines to call the programs with CALL_EXTERNAL.

The single channel AR methods work all ok, but I could not get the
multiple channel to go.

I cannot send you the fortran stuff (it is copyrighted) but you are
welcome to my IDL calling routines -- not that they are any great feat
of programming.

Mirko

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