
Subject: red noise ?

Posted by news.qwest.net on Thu, 09 Mar 2006 17:31:21 GMT

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Does anyone have a routine that calculates a red noise random time series?
(where red noise indicates a slope of $1/f^2$ in the power spectrum)

I whipped up an autoregressive routine to do this, but the slope flattens
out
at the higher frequencies.

Pink noise would be nice as well. In fact, if someone had code to create
a time series of random variables with any arbitrary spectral slope, that
would
be great!

Cheers,
bob
