Subject: IDL autocorrelation function
Posted by yveltje on Wed, 21 Jun 2006 14:11:40 GMT

hi!

I need to calculate the autocorrelation function "g" of some signal
"S", the latter being vector with N elements. I did:

lag = indgen(N)
g = a_correlate(S, lag)

This works fine for relatively small N, but above ~ 4,000,000 it says
something like:
subscript of S : low>0, high<N-1 etc.....

I cannot see in a_correlate.pro why it does this.
I have also tried using the FFT which a lot faster and looks good but
somehow the normalisation is not the same. This all might be simple but
I am useless with discrete fourier transform. :)

Any suggestions??

Thanx
Yves.