
Subject: Re: What are the errors in the FFT?

Posted by [Vince Hradil](#) on Thu, 08 Feb 2007 17:38:47 GMT

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On Feb 8, 10:53 am, m...@lanl.gov wrote:

- > For a given function $f(t)$ I am finding:
- >
- > $\text{FFT}(\text{FFT}(f(t), -1), 1) - f(t)$ varies between about 10^{-7} to 10^{-8} for
- > floating point
- > and about 10^{-14} to 10^{-16} for double precision
- >
- > (I.e. the inverse transform of the transform deviates from the
- > original function)
- >
- > Is this a problem with the IDL implementation of the FFT, or is this a
- > more fundamental issue with the algorithm itself?
- >
- > -Monty Wood

Wow, one part in 10-100 million?? Why do you care?
