
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:
 - >
 - > FFT(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?
