
Subject: Re: Seasonal Variation in Trend Analysis
Posted by [David Fanning](#) on Thu, 27 Sep 2007 13:12:20 GMT
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Ingo von Borstel writes:

> I'd do a Fourier transform, filter out the terms that correspond to the
> seasonal frequency/ies and possibly do a back-transform.

Well, I can see this is what I *want* to do, but I
am still having some trouble with the *how* to do. :-)

For example, how, exactly, would I construct such
a filter. To knock out the first harmonic, would
I construct a circular filter near the origin? How
near? I take it from both your post and Bob's that
this is pretty much common knowledge, but if it is,
I must have been asleep in that class. The books I
have been using to understand regression and trend
analysis have not mentioned FFT filtering at all.
And although I think I have at least a limited grasp
of the theory, a practical understanding of the IDL
code to implement it still eludes me.

Cheers,

David

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Coyote's Guide to IDL Programming: <http://www.dfanning.com/>

Sepore ma de ni thui. ("Perhaps thou speakest truth.")
