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Subject: Re: error on stddev estimate

Posted by [pgrigis](#) on Tue, 29 Jul 2008 16:44:57 GMT

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R.G. Stockwell wrote:

- > I am analyzing some data, and I am making a point about
- > how the stddev of a time series is changing over time.
- >
- > After a quick look through the help, there doesn't seem to be
- > an estimate on the error of a standard deviation estimate (in the code).
- >
- > Anyone have that code handy?

Numerical recipes (3d ed.. page 722) says that for gaussians, the standard error of the measured standard deviation sigma is given by  $\sigma/\sqrt{2*n}$  for a n-element sample.

Ciao,  
Paolo

- >
  - > As an example, my data is like 2006 had a mean of 10 and a std dev of 2.
  - > 2007 had a mean of 10 and a std dev of 4. I'd like to get estimates
  - > on the error in my results of std devs (of the 2 and the 4).
  - >
  - > Cheers,
  - > bob
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