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Subject: error on stddev estimate

Posted by [R.G. Stockwell](#) on Tue, 29 Jul 2008 16:30:15 GMT

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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?

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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