
Subject: Re: Fourier analysis of the Data with some gaps
Posted by [Kenneth P. Bowman](#) on Mon, 13 Apr 2009 15:44:21 GMT
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In article

<7cfa22f4-1133-48a1-9562-a84a0d932a6e@i28g2000prd.googlegroups.com>,
"duxiyu@gmail.com" <duxiyu@gmail.com> wrote:

> Dear all,
>
> I want to take FFT on the data.
> But there are some shorts data gaps during this data interval.
> How should I deal with these gaps?
>
> Best regards,
>
> jdu

This is a very general question and there is no unique answer. You
need to be aware of the characteristics of the data.

You can interpolate to fill the gaps. (Many methods.)

You can use least-squares instead of FFT.

You can use various smoothing estimators.

I'm sure others can suggest additional approaches.

Ken Bowman
