
Subject: Re: getting derivatives from spline

Posted by lbuseett@yahoo.it on Sat, 11 Apr 2009 16:11:12 GMT

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On 11 Apr, 08:56, Jeremy Bailin <astroco...@gmail.com> wrote:

> Does anyone know a way of getting SPLINE or any of its friends to
> return the derivatives of the interpolating function at the desired
> abscissae in addition to the interpolated values?

>

> Or, another way of getting at this question: what is everyone's
> favourite algorithm for numerically calculating the derivatives of
> (slightly) noisy data?

>

> -Jeremy.

Hi Jeremy,

I would consider Savitzky and Golay smoothing. The IDL "SAVGOL"
routine allows to compute the derivatives of the de-noised data.

Hope this helps,

Lorenzo
