Subject: Re: CHISQR_CVF question. -RESOLVED
Posted by R.G. Stockwell on Mon, 24 Aug 2009 23:18:36 GMT
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"Craig Markwardt" <craig.markwardt@gmail.com> wrote in message
news:6e43ebfd-03e4-447a-80ed-e136a07d5732@o21g2000vbl.google groups.com...
On Aug 20, 2:39 pm, "R.G. Stockwell" <noemai...@please.com> wrote:
> "R.G. Stockwell" <noemai...@please.com> wrote in message
>
> news:h6jv18$4cf$1@aioe.org...
>
>> "Craig Markwardt" <craig.markwa...@gmail.com> wrote in message
>> news:cab41ca6-e1a4-4f73-851f-8b25ab0c1e58@k26g2000vbp.google groups.com...
>> On Aug 19, 4:42 pm, "R.G. Stockwell" <noemai...@please.com> wrote:
>>> "Paolo" <pgri...@gmail.com> wrote in message
>
> snip a lot
>

A few comments...

> The upshot is, given a probablity level (or significance level) of 95%
> or 0.95 (and degrees of freedom = 2 for 1D power spectra) then the
> constant 95% signicicance level is given as follows:

> You need to be explicit that you are using FFT(,-1) for your powers.

> As I was trained,
> 0.95 is the confidence level (what you call "siglevel")
> 0.05 = 1-0.95 is the significance level
****

ok. I actually have heard it differently, with significance levels.
(i.e. the peak above 95% significance level) and confidence
intervals (plotting the +- range at which a peak has a 95% chance
of being in).

cheers,
bob