Subject: Theil-Sen slope estimator algorithm?
Posted by MarioIncandenza on Fri, 30 Sep 2011 14:39:15 GMT

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Hello IDL crowd,

I've been reading about this non-parametric estimator, which really
seems to have many desirable properties for extracting credible
relationships with uncertainty estimates from noisy datasets:
http://en.wikipedia.org/wiki/Theil%E2%80%93Sen_estimator

Thing is, the algorithm is based on a method that includes the term
"all pairs of points," which spells trouble. The Wikipedia article
says there are algorithms more efficient than the O(n-squared) brute
force method. Anyone know if any of these has been implented in IDL?

Thanks,

--Edward H.