Subject: SMOOTH or TS_SMOOTH
Posted by markjamie on Tue, 20 Nov 2012 23:36:39 GMT
View Forum Message <> Reply to Message

I'm looking to calculate moving / windowed averages for a given time series using the last N values to calculate the mean.

Am I right in thinking ts_smooth with the /backward keyword is the right way of doing this? The documentation for ts_smooth doesn't give any formulae in the same way it does for smooth.

Any advice would be greatly appreciated. Many thanks