Subject: Re: SMOOTH or TS_SMOOTH
Posted by markjamie on Wed, 21 Nov 2012 13:01:16 GMT
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Thanks for your reply.

I've been playing with TS_SMOOTH today and I don't think it's quite what I'm after. As you mention it calculates the average based on a forward or backward forecast of the data. This gives a similar answer to using a mean of the last N-values but not exactly the same.

I was hoping there would be an IDL function to give the average of the last N points in a data series. In essence, a boxcar smoothing where the window is not centered.

For example:

```
N = 3
arrayData = dindgen(X)
arrayBackwardMovingMean = dblarr(X)
for i = 0, X do arrayBackwardMovingMean[i] = mean(arrayData[min([0, i - N] : i)])
```

The min function is to avoid using negative indices and incurring an array out of bounds error.

The code above is ok for what I'm after but it didn't feel very 'IDL'.

Mark