Subject: Re: SMOOTH or TS_SMOOTH
Posted by lecacheux.alain on Wed, 21 Nov 2012 10:38:52 GMT
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Le mercredi 21 novembre 2012 00:36:39 UTC+1, mark...@gmail.com a écrit :
> I'm looking to calculate moving / windowed averages for a given time series using the last N values to calculate the mean.
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>
> 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.
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> Any advice would be greatly appreciated. Many thanks

TS_SMOOTH(/BACKWARD) uses a N-th order autoregressive model for calculating the (moving) average of the past N points, i.e. doing a weighted average in which weights are computed such that they minimize the difference with the present point. This is usually different from the simple average of the past N-points. It depends on what kind of "moving average" you actually want.
alx.