Subject: Change point analysis in IDL
Posted by justinclouds on Mon, 26 Nov 2012 06:18:50 GMT
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I am looking for help with coding ideas for a statistical method such as change-point analysis to determine whether the mean has shifted in a time series. The data is a time vector and a signal vector. The signal vector has noise and I would like to detect a significant change in the signal vector. There are various R packages for this type of analysis but I have not seen any functions in IDL. If anybody has any ideas on this, please let me know.