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Subject: Re: How can one improve the derivative?

Posted by [lecacheux.alain](#) on Thu, 28 Nov 2013 13:06:34 GMT

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Le jeudi 28 novembre 2013 13:28:40 UTC+1, g.na...@gmail.com a écrit :

> Hi

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> I read the SAVGOL function but there is something I didn't understand very well. How can I choose the nL and nR?

Afaik, there is no definite rule. At order 0, the Savitzky-Golay filter is a smoothing filter of length  $nL+nR$ . The rule of thumb would be to keep the filter width not much larger than the narrowest feature you want to preserve. At higher order, it is a derivative filter. The filtering rule should be the same.

The best way is to try...

alx.

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