Subject: Re: Curve Fitting to timeseries using a set of 8 sine and cosine functions
Posted by Craig Markwardt on Mon, 27 Oct 2014 15:52:33 GMT
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On Saturday, October 25, 2014 7:00:08 PM UTC-4, siumt...@gmail.com wrote:
> I do not use FFT because I have missing data . I provided you with monthly timeseries which does not have missing data. But generally, I use monthly datasets that have missing values.
>
> That is why I used multiple regression.

You can still use an FFT for regularly sampled data, but with some missing points. Just replace the missing points with zero. A sample value of 0 does not contribute power to a Fourier transform. (this is why zero-padding works)

Actually, it's better to first subtract the mean value of the time series (ignoring missing values), then replace missing values with zero. This minimizes the chances of an alias of the DC term from getting into your data.

Craig