
Subject: IDL autocorrelation function

Posted by [yveltje](#) on Wed, 21 Jun 2006 14:11:40 GMT

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hi!

I need to calculate the autocorrelation function "g" of some signal "S", the latter being vector with N elements. I did:

```
lag = indgen( N )  
g = a_correlate( S, lag )
```

This works fine for relatively small N, but above ~ 4,000,000 it says something like:
subscript of S : low>0, high<N-1 etc.....

I cannot see in a_correlate.pro why it does this.
I have also tried using the FFT which a lot faster and looks good but somehow the normalisation is not the same. This all might be simple but I am useless with discrete fourier transform. :)

Any suggestions??

Thanx
Yves.
