Subject: A question about cross-spectral analysis
Posted by duxiyu@gmail.com on Mon, 13 Apr 2009 10:19:48 GMT
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Dear all,

I want to use the method in Means et al., JGR, 1972 to analyse some waves.

I have a 3 component signal with components, x, y and z. How do I get the covariance matrix?

I searched the group for the topic about 'cross-pectral analysis' and found an answer.

"take FFT of each component then calculate spectral matrix terms, eg: Sxy = X(w) * conjugate(Y(w))"

But I am confused that in this statement Sxy shoule be an array rather than a scalar.

Best regards,

jdu