
Subject: CHISQR_CVF question.

Posted by [R.G. Stockwell](#) on Wed, 19 Aug 2009 16:12:56 GMT

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I'm just writing up a simple routine to calculate significance levels for an FFT of a white spectrum. I actually find the distribution of the spectrum, normalize it with respect to N number of points and variation so I always get the same distribution, and I am comparing it to the CHISQR_CVF function (with 2 degrees of freedom, for a power spectrum).

I am off by a constant factor (which depends on degrees of freedom) but invariant to length of the time series, or the standard deviation (since those are normalized out).

any ideas of what step i am missing here? I frankly can't think of any other parameter involved here.

cheers,
bob

PS with degrees of freedom = 2, the constant factor is 10.914899
