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Subject: Re: Smoothing Spline -- any existing efficient routines?

Posted by [d.poreh](#) on Thu, 12 Aug 2010 13:53:46 GMT

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On Aug 12, 6:25 am, "Neil B." <neil.h.bh...@gmail.com> wrote:

> Hi,  
>  
> I am trying to find the continuum of various stellar spectra. The  
> noise of these spectra are fairly non-intrusive and there aren't many  
> outliers (spikes due to calibration errors etc.).  
>  
> The arrays I am working with contain about 40000+ elements.  
>  
> I want to essentially turn the spectra into some linear function, so I  
> can remove any curvature in the observed data.  
>  
> I know of the procedure Spline\_smooth ([http://astro.uni-tuebingen.de/  
software/idl/astrolib/math/spline\\_smooth.html](http://astro.uni-tuebingen.de/software/idl/astrolib/math/spline_smooth.html)). However, this  
> function as the restriction tag in its header suggests, is extremely  
> slow.... It takes about 40 minutes to process a 1000 element sub-  
> array. The speed issues in this program are due to the fact that it  
> does not use Cholesky Decomposition. Further more, when I try the  
> routine on the 40000 element array I receive an error message that  
> informs me that there are too many elements in the array...  
>  
> Does anyone know of an efficient version of this routine.  
>  
> Or is there a better way for determining the continuum of a spectrum?  
>  
> Thanks very much in advance.

You can use SAVGOL filter for smoothing. It is a built in function and  
quiet fast.

From help:

The SAVGOL function returns the coefficients of a Savitzky-Golay  
smoothing filter, which can then be applied using the CONVOL function.  
The Savitzky-Golay smoothing filter, also known as least squares or  
DISPO (digital smoothing polynomial), can be used to smooth a noisy  
signal.

Cheers

Dave

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Subject: Re: Smoothing Spline -- any existing efficient routines?

Posted by [Neil B.](#) on Mon, 16 Aug 2010 17:48:36 GMT

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On Aug 12, 9:53 am, Dave Poreh <d.po...@gmail.com> wrote:

> On Aug 12, 6:25 am, "Neil B." <neil.h.bh...@gmail.com> wrote:  
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>> informs me that there are too many elements in the array...  
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>> Does anyone know of an efficient version of this routine.  
>

This worked fairly well and ran very quickly. The only issue I found  
is that it follows the absorptions a little too much. Perhaps this  
just means I need to find the best parameters...

Thank you very much. This was a very fast routine!

>> Or is there a better way for determining the continuum of a spectrum?  
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> Cheers  
> Dave

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