Subject: ts_smooth and nan
Posted by nili on Thu, 03 Nov 2016 18:32:42 GMT
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Hi
I'm a begginer in IDL. My data is a vector with 907 elements and I'm using TS_SMOOTH to get moving average.
TS_SMOOTH doesn't have /NAN keyword so for each box which contains NAN it gives me mean = NAN.
What can I do with this function to get moving average without considering NAN?

Subject: Re: ts_smooth and nan
Posted by wlandsman on Thu, 03 Nov 2016 20:05:01 GMT
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Are you sure want to use TS_SMOOTH() rather than the much more commonly used SMOOTH() function? Actually, if you are using a central moving average (the default) in TS_SMOOTH(), then it gives the same results as SMOOTH() away from the end points. And SMOOTH() does have a /NAN keyword.

If you really do have a time series with NaN values, and want to compute an autoregressive model, then you could edit the code to ts_smooth.pro. But it is not to clear how one would want to handle NaN values in that case.

--Wayne

On Thursday, November 3, 2016 at 2:32:44 PM UTC-4, nili wrote:
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