

Package: `sgolay` (via `r-universe`)

June 10, 2024

Type Package

Title Efficient Savitzky-Golay Filtering

Version 1.0.3

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URL <https://github.com/zeehio/sgolay>

BugReports <https://github.com/zeehio/sgolay/issues>

Description Smoothing signals and computing their derivatives is a common requirement in signal processing workflows. Savitzky-Golay filters are a established method able to do both (Savitzky and Golay, 1964 <[doi:10.1021/ac60214a047](https://doi.org/10.1021/ac60214a047)>). This package implements one dimensional Savitzky-Golay filters that can be applied to vectors and matrices (either row-wise or column-wise). Vectorization and memory allocations have been profiled to reduce computational fingerprint. Short filter lengths are implemented in the direct space, while longer filters are implemented in frequency space, using a Fast Fourier Transform (FFT).

Imports signal

License GPL (>= 2)

Encoding UTF-8

Roxygen list(markdown = TRUE)

RoxygenNote 7.2.3

Suggests covr, RUnit

Repository <https://zeehio.r-universe.dev>

RemoteUrl <https://github.com/zeehio/sgolay>

RemoteRef HEAD

RemoteSha be05d0956169bdbf790e6e1310da87c634fc77a1

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`sgolayfilt`*Apply a Savitzky-Golay smoothing filter*

Description

Smooth data or compute its derivatives with a Savitzky-Golay smoothing filter.

Usage

```
sgolayfilt(  
  x,  
  p = 3,  
  n = p + 3 - p%%2,  
  m = 0,  
  ts = 1,  
  rowwise = FALSE,  
  engine = c("auto", "fft", "filter")  
)
```

Arguments

<code>x</code>	A numeric matrix or vector
<code>p</code>	filter order.
<code>n</code>	filter length (must be odd).
<code>m</code>	return the m-th derivative of the filter coefficients.
<code>ts</code>	time scaling factor.
<code>rowwise</code>	If TRUE, Apply the filter by rows instead of by columns
<code>engine</code>	How is the filter applied. This parameter impacts the performance, but not the results. "auto" will select automatically an efficient engine. "fft" uses a Fast Fourier Transform to apply the filter. "filter" uses a convolution in the direct space. "fft" is more efficient on larger filter lengths.

Value

A matrix or vector of the same dimensions or length as `x`, with the result of the filter

Examples

```
x <- runif(300)  
y <- sgolayfilt(x, p=2, n = 21)
```

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