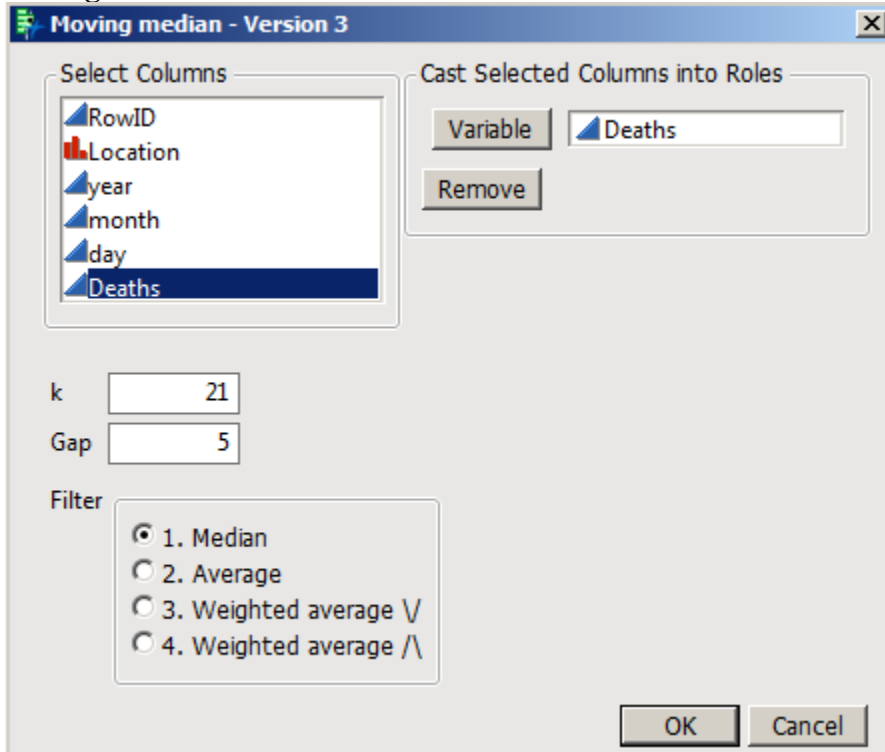


Appendix 1. Moving Median Addin

Introduction

With time series data it is often useful to smooth the data to obtain a clearer picture of what is going on. A moving average is a commonly used smoothing function. Data points in the moving window can be weighted in various ways. Near points can be over-weighted or under-weighted. In some situations, the desire is to have a smoothing function that is not unduly weighted by outliers or even the focus point, the center point of the moving window. For example, the difference between the observation and the estimate of the focus point can be of interest.

Dialog and Methods



The time series variable is selected into Variable.

Window width is selected as k.

The default gap is 0, A gap width can be entered.

Four Filters are available. The **Median** computes the median within the window width, omitting observations in the gap. On clicking OK, a column of new data is added to the data set. **Average** compute the simple moving average. **Weighted average V** down-weights the observation near the center of the window. **Weighted average /** down-weights the observations toward the ends of the window.