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scipy.signal.savgol_filter

scipy.signal.savgol_filter(x, window_length, polyorder, deriv=0, delta=1.0, axis=-1, mode='interp', cval=0.0) [source] (http://github.com/scipy/scipy/blob/v0.16.1/scipy/signal/_savitzky_golay.py#L228)

Apply a Savitzky-Golay filter to an array.

This is a 1-d filter. If *x* has dimension greater than 1, *axis* determines the axis along which the filter is applied.

Parameters: x : array_like

The data to be filtered. If *x* is not a single or double precision floating point array, it will be converted to type numpy.float64 before filtering.

window_length : int

The length of the filter window (i.e. the number of coefficients). *window_length* must be a positive odd integer.

polyorder : int

The order of the polynomial used to fit the samples. *polyorder* must be less than *window length*.

deriv: int, optional

The order of the derivative to compute. This must be a nonnegative integer. The default is 0, which means to filter the data without differentiating.

delta : float, optional

The spacing of the samples to which the filter will be applied. This is only used if deriv > 0. Default is 1.0.

axis: int, optional

The axis of the array *x* along which the filter is to be applied. Default is -1.

mode : str, optional

Must be 'mirror', 'constant', 'nearest', 'wrap' or 'interp'. This determines the type of extension to use for the padded signal to which the filter is applied. When *mode* is 'constant', the padding value is given by *cval*. See the Notes for more details on 'mirror', 'constant', 'wrap', and 'nearest'. When the 'interp' mode is selected (the default), no extension is used. Instead, a degree *polyorder* polynomial is fit to the last *window_length* values of the edges, and this polynomial is used to evaluate the last *window_length* // 2 output values.

cval: scalar, optional

Value to fill past the edges of the input if *mode* is 'constant'. Default is 0.0.

Returns:

y : ndarray, same shape as x

The filtered data.

See also:

savgol_coeffs (scipy.signal.savgol_coeffs.html#scipy.signal.savgol_coeffs)

Notes

Details on the *mode* options:

'mirror':

Repeats the values at the edges in reverse order. The value closest to the edge is not included.

'nearest':

The extension contains the nearest input value.

'constant':

The extension contains the value given by the *cval* argument.

'wrap':

The extension contains the values from the other end of the array.

For example, if the input is [1, 2, 3, 4, 5, 6, 7, 8], and *window_length* is 7, the following shows the extended data for the various *mode* options (assuming *cval* is 0):

	-				Input									•			
'mirror'																	
'nearest'	-				-									-			
'constant'																	
'wrap'	ı	6	7	8	I	1	2	3	4	5	6	7	8	I	1	2	3

New in version 0.14.0.

Examples

```
>>> np.set_printoptions(precision=2) # For compact display.
>>> x = np.array([2, 2, 5, 2, 1, 0, 1, 4, 9])
```

Filter with a window length of 5 and a degree 2 polynomial. Use the defaults for all other parameters.

```
>>> y = savgol_filter(x, 5, 2)
array([ 1.66, 3.17, 3.54, 2.86, 0.66, 0.17, 1. , 4. , 9. ])
```

Note that the last five values in x are samples of a parabola, so when mode='interp' (the default) is used with polyorder=2, the last three values are unchanged. Compare that to, for example, *mode='nearest'*.

```
>>> savgol_filter(x, 5, 2, mode='nearest')
array([ 1.74, 3.03, 3.54, 2.86, 0.66, 0.17, 1. , 4.6 , 7.97])
```

Previous topic

scipy.signal.filtfilt (scipy.signal.filtfilt.html)

Next topic

scipy.signal.deconvolve (scipy.signal.deconvolve.html)