

Re: iterative algorithm for calculating the moving average

Source: <http://sci.tech-archive.net/Archive/sci.math.num-analysis/2005-04/msg00373.html>

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 - *Date:* Thu, 28 Apr 2005 23:17:44 -0500
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In article <[xkhce.1151947\\$8l.1071914@pd7tw1no](mailto:xkhce.1151947$8l.1071914@pd7tw1no)>, "me" <me@xxxxxx> wrote:

> Any ideas? Does anyone have any algorithms or references on the above
> subject?

Why not try the obvious solution, from the running total value subtract off the old "first" element, and add on the new "last" element? This might involve some accumulation of roundoff errors for very long strings of values, so you might want to reset everything every Nth step for some suitable value of N. This involves two adds and a multiplication for each time step, regardless of the number of elements in the running average.

\$.02 -Ron Shepard

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