

# Re: iterative algorithm for calculating the moving average

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*Source:* <http://sci.tech-archive.net/Archive/sci.math.num-analysis/2005-04/msg00374.html>

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- *From:* [glenbarnett@xxxxxxxxxxxxxx](mailto:glenbarnett@xxxxxxxxxxxxxx)
  - *Date:* 28 Apr 2005 23:35:28 -0700
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For a uniform or exponential weight window, P. Young's 1984 book on Recursive Estimation and Time Series Analysis gives updating formulas. But frankly if it were me I'd probably go with Ron Shepard's suggestion.

Glen

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- *References:*
  - ◆ [\*iterative algorithm for calculating the moving average\*](#)
    - ◇ *From:* me
- Prev by Date: [\*Re: iterative algorithm for calculating the moving average\*](#)
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