

Confidence intervals, noise filtering and outliers

Yuri P.Kozmin*, Sergey Matsev, Yuri A.Kalambet

Ampersand Ltd., Moscow, Russia

*Institute of Bioorganic Chemistry RAS

kalambet@ampersand.ru

Recently developed optimal method of noise filtering is enhanced by outlier elimination module. Outlier elimination improves confidence intervals of the prediction and gives better results for noise filtering of time series. Principles and procedures of outlier detection and elimination are discussed. Practical examples of chromatographic signal filtering are presented.