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Subject: a\_correlate is wrong...

Posted by [wmc](#) on Thu, 11 Dec 1997 08:00:00 GMT

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The a\_correlate function seems to be wrong to me. Whats wrong is that at every lag, the correlation is divided by the total number of elements in the series, not by the number-in-series minus the lag. If you take a perfectly correlated series, this make the correlations at higher lags get artificially smaller.

Eg:

```
a=sin(indgen(12*16)*!pi/4.)  
plot,a_correlate(a,indgen(12*8))
```

At least, it seems to me that the correlations at high lags should be corrected for having fewer elements - I confess I'm not perfectly sure of my statistics here!

- William (back now iTSS have fixed our news poster...)

ps - this is v5.03. Pre v5 was even worse...

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