Subject: Re: coherence test implementation
Posted by eddie haskell on Thu, 13 May 1999 07:00:00 GMT
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Dick,

Thanks for your solution! I had just figured out how to do it with the
other formulation of SD (i.e., sum((x-mean(x)^2))...) when your post
appeared. It was subtracting the mean that was my mental block. Your
method is about 20-25% faster than what I came up with (maybe I should
go and get out those math books I paid so much for). Anyway, your
solution, and the original question, prodded my memory and I can now go
back and hopefully finish something I brick-walled on using a variable
size submatrix window. Keep up the good work.

As an aside, I had a difficult time extracting the code you attached to
your post. It could easily be my news reader but if others are using
similar readers and you have other options for attachments, ...

Cheers,
eddie

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