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Subject: Re: Correlate and NAN  
Posted by [btt](#) on Mon, 08 Jan 2001 18:24:24 GMT  
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Thanks Pavel and Andy,

I have deNANed the data as you suggested.

Ben

Andy Loughie wrote:

```
> Why not simply perform the correlation on a subset of the larger arrays,  
> that portion with the NaNs removed? Something like:  
>  
> indices = [ where( finite(dataset1) eq 1 ), where( finite(dataset2) eq 2  
> ) ]  
>  
> common_indices = indices( UNIQ(indices, sort(indices)) )  
>  
> Result = CORRELATE( dataset1(common_indices), dataset2(common_indices)  
> )  
>
```

```
> Ben Tupper wrote:
```

```
>>  
>> Hello,  
>>  
>> I have two datasets that I would like to correlate using the CORRELATE  
>> function. Each dataset has some members flagged as NaNs; the NaNs are  
>> not necessarily coincident. The online documentation makes no mention  
>> of NAN-handling, but the procedure in the lib directory indicates (see  
>> modifications history) that it handles NaNs (although there is no  
>> keyword for it). It doesn't really handle NaNs the way I expect it  
>> to. For example, repeated calls to the TOTAL function don't set the  
>> keyword NAN, so TOTAL doesn't check for NaNs.  
>>  
>> I'm not sure if it is reasonable to involve NaNs in a correlation... but  
>> it seems reasonable to request that the routine ignore NaNs in the input  
>> arguments.  
>>  
>> Is there a simple solution to this NAN-jam?  
>>  
>> Thanks,  
>>  
>> Ben  
>>  
>> --  
>> Ben Tupper
```

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