Subject: Re: Correlate and NAN
Posted by Andy Loughe on Mon, 08 Jan 2001 17:08:59 GMT
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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 neccessarily 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
>
> --
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