Subject: Re: Correlate and NAN
Posted by Pavel A. Romashkin on Mon, 08 Jan 2001 16:55:37 GMT
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How about using just the coincident valid data pairs that you can get
using FINITE and GET_INTERSECTION functions?

```
ind_1 = where(finite(data_set_1))
ind_2 = where(finite(data_set_2))
index = Setintersection(ind_1, ind_2)
result = correlate(data_set_1[index], data_set_2[index])
```

"Setintersection" is posted on David's home page,
http://www.dfanning.com/tips/set_operations.html. Although it is called
there *Setintersection*, although it does not *set* anything, it returns
what you need :-)

Cheers,
Pavel

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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