
Subject: correlation and NaN

Posted by [WRC2008](#) on Wed, 19 Sep 2007 07:08:19 GMT

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Dear,

I would like to calculate correlation factors from arrays which also contains NaN values. Now, i checked some newsgroups and got answers like this:

```
indices = [where( finite(Var1) eq 1), where( finite(Var2) eq 1)]  
common_indices = indices(UNIQ(indices, sort(indices)))  
Result = CORRELATE( Var1(common_indices), Var2(common_indices))
```

or with the another command (get_intersection?? - sorry, forgot the right name, and can find it back anymore...)

The first doesn't seems to work in my case ($r^2 = \text{NaN}$), and the second is not recognized in my IDL 5.6 version.

For the first method, maybe it is because one array doesn't contain a NaN value???

Can anybody help me with this?

Thank you,

Best Regards,
Matthias
