
Subject: Autocorrelation with (LOTS) of missing data.
Posted by [jameskuyper](#) on Tue, 11 Mar 2008 17:27:44 GMT
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I've got a time series 807793 bins long, with missing data in all but 48945 of those bins. Only 7392 of those bins have a non-zero event count. Those bins have a total count of about 1 million events, which tells you that events are highly clustered, at least at the time scale of the bin size (5 minutes).

I want to use autocorrelation analysis to investigate the clustering of these events on longer time scales. The large amount of missing data makes such analysis difficult, but the non-missing data is clustered on time spans of 9 bins or so. Therefore, it seems to me that with the right algorithm, it should be possible to estimate the autocorrelation at lags of less than 9 bins. Does anyone know what the right algorithm would be?
