Subject: Re: autocorrelation with Missing Values
Posted by matthias.demuzere on Wed, 18 Jun 2008 11:19:41 GMT
View Forum Message <> Reply to Message

On Jun 18, 10:26 am, maffie <matthias.demuz...@geo.kuleuven.be> wrote:
> Hi,
>
> I would like to perform an autocorrelation with a few missing values
> in the array (I used 'Nan' and blank spaces as missing values). Now,
> If I try the routine a_correlate, the calculated effective degrees of
> freedom results in Nan, and so is also my new correlation coefficient.
>
> Does anybody know how I can solve this?
>
> Thank you!
> Matthias

Oh, and maybe providing the code could be more understanding:

```
n_Pres_01=n_elements(spec)
lag=1
aauto_Pres_01=a_correlate(spec,lag,/DOUBLE)
bauto_Pres_01=a_correlate(Pres,lag,/DOUBLE)
 neff_Pres_01=(n_Pres_01*1.0)/(1.0+(2.0*(aauto_Pres_01*bauto_ Pres_01)))

; calcculate student's t & calculate significance
t_Pres_01=abs(R_Pres_01*sqrt((neff_Pres_01-2.0)/(1.0-
(R_Pres_01^2.0))))
sig_Pres_01=(1-(t_pdf(t_Pres_01,(neff_Pres_01-2.0))))*100.0
if sig_Pres_01 gt 50.0 then sig_Pres_01=(100.0-sig_Pres_01(0))

; need to double as two-tailed test
sig_Pres_01=sig_Pres_01*2.0
```

Hope that somebody can help me out!