
Subject: Re: EOF analysis of large data with NAN's
Posted by [michellemota](#) on Thu, 11 Dec 2014 03:12:07 GMT
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You should use the Singular Value Decomposition (SVD) method instead of the covariance/correlation matrix method. The latter is computationally impractical for large, regularly spaced data fields such as a sequence of satellite images. Details over SVD method can be found on Section 4.2 of the Manual for EOF and SVD Analyses of Climate Data by Björnsson and Venegas.

michellemota

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<http://compgroups.net/comp.lang.idl-pvwave/>
