Subject: Re: EOF analysis of large data with NAN's
Posted by anil on Thu, 11 Dec 2014 09:30:41 GMT

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Thank you for your answer. But unfortunately the result is pretty much the same SVDC: svdcmp_f did not converge. I think it is not possible to compute without filling the NaN's (which are quite a lot!) or somehow removing them. Removing does not seem to be the correct way (as far as I understand from the documents I read on EOF/PCA with missing values). I will proceed with a filling algorithm. I think i will try DINEOF which seems to be a proven way of carrying out EOF with lots of NaN's.

thanks anyway.

Anil