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Subject: covariance matrix

Posted by [siumtesfai](#) on Sun, 30 Aug 2015 21:30:38 GMT

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Hello all

I have filled my missing value with NAN

```
data = Array[4176, 168]
```

```
ntime= 168
```

I am interested in calculating covariance matrix

```
matrix = (1/ntime-1) * (Double(data) ## Transpose(data))
```

I found this result

```
result = Array[168, 168]
```

```
Min = NaN
```

```
Max = NaN
```

Any help would be appreciate on how to do the covariance matrix on the good data with exclusion of missing data

Best regards

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