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