Subject: Re: covariance matrix
Posted by Jim Pendleton on Sun, 30 Aug 2015 23:46:18 GMT
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On Sunday, August 30, 2015 at 3:30:41 PM UTC-6, siumt...@gmail.com wrote:
> 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

Is it adequate to eliminate NaNs in your derived values rather than filter them prior to your calculation?

```
data = randomu(seed, 4176, 168)
data[randomu(seed, 336)*(4176*168L)] = !values.f_nan
matrix = (1/ntime - 1)*(Double(data) ## Transpose(data))
print, min(matrix)
     NaN
print, min(matrix, /nan)
   -1410.1838
```