
Subject: Correlate and NAN

Posted by [btt](#) on Mon, 08 Jan 2001 16:18:27 GMT

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Hello,

I have two datasets that I would like to correlate using the CORRELATE function. Each dataset has some members flagged as NANs; the NANs are not necessarily coincident. The online documentation makes no mention of NAN-handling, but the procedure in the lib directory indicates (see modifications history) that it handles NANs (although there is no keyword for it). It doesn't really handle NANs the way I expect it to. For example, repeated calls to the TOTAL function don't set the keyword NAN, so TOTAL doesn't check for NANs.

I'm not sure if it is reasonable to involve NANs in a correlation... but it seems reasonable to request that the routine ignore NANs in the input arguments.

Is there a simple solution to this NAN-jam?

Thanks,

Ben

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