

# Kendall-tau & Pearson Correlation Comparisons

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## Purpose

Quick report comparing our the missing data aware Kendall-tau and previous implementation of weighted Pearson correlations.

## Data

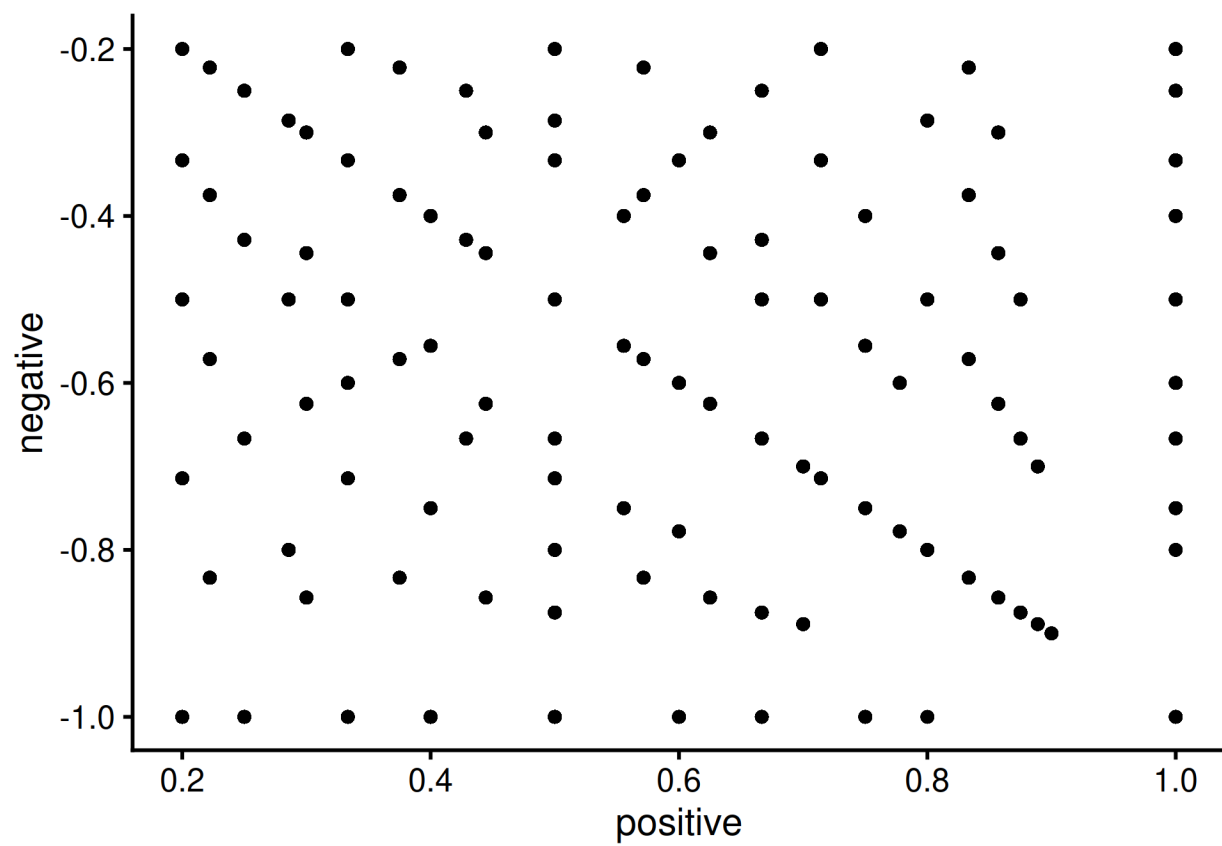
Positive and negative correlating vectors where:

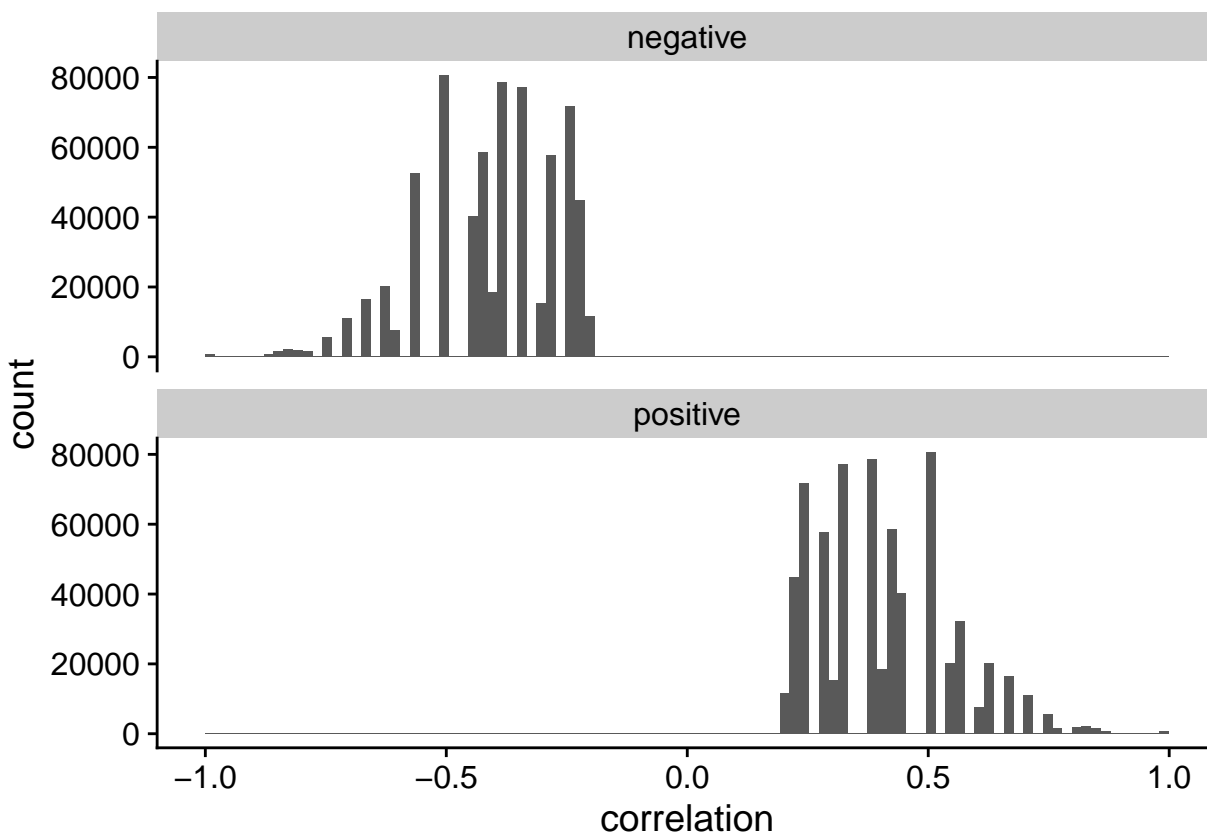
- $x = 1 - 10$
- $y = 1 - 10$
- $y2 = 10 - 1$
- Values in  $x$  and  $y$  replaced by NA values, from 1 to 10 in either one

Pearson correlations used the “locally-it-weighted” function, Kendall-tau were calculated using “global”, without scaling for “max-cor”.

## Results

Pearson

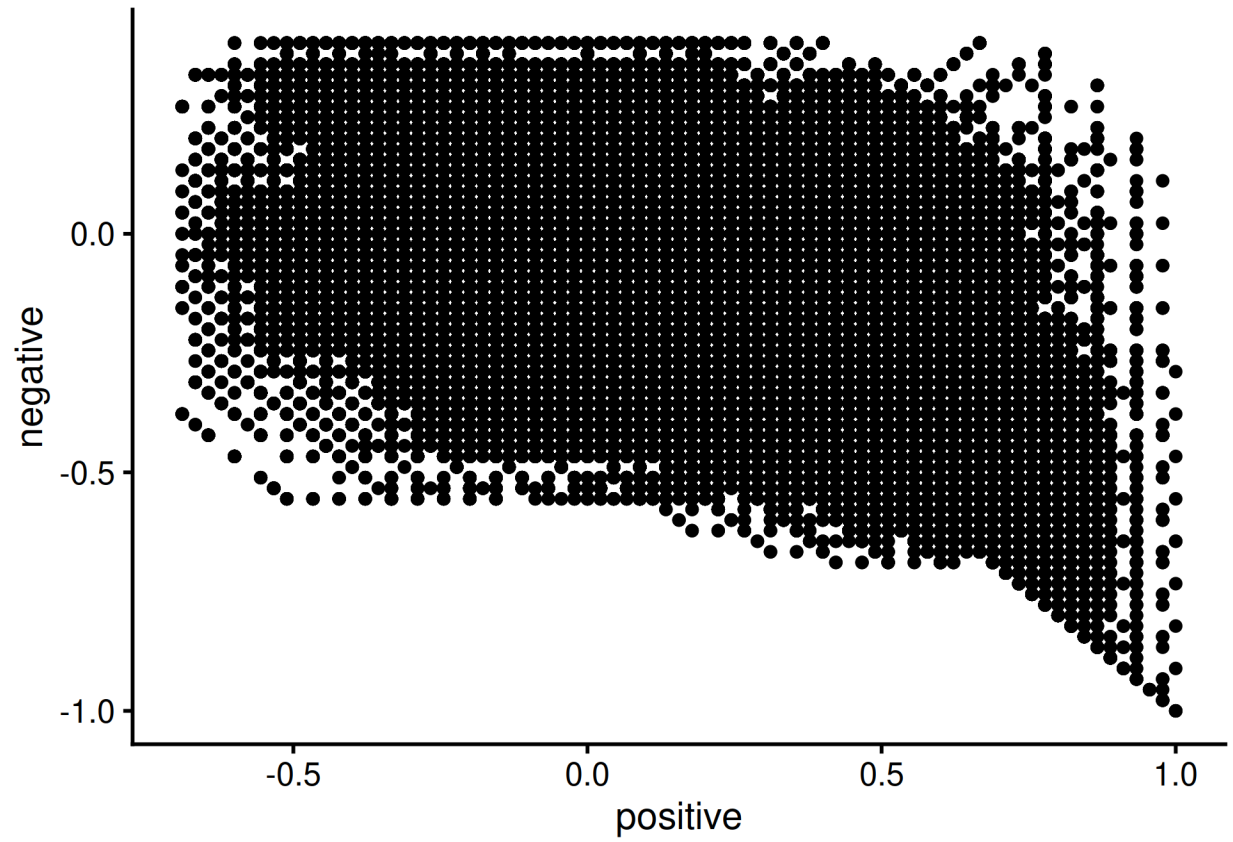


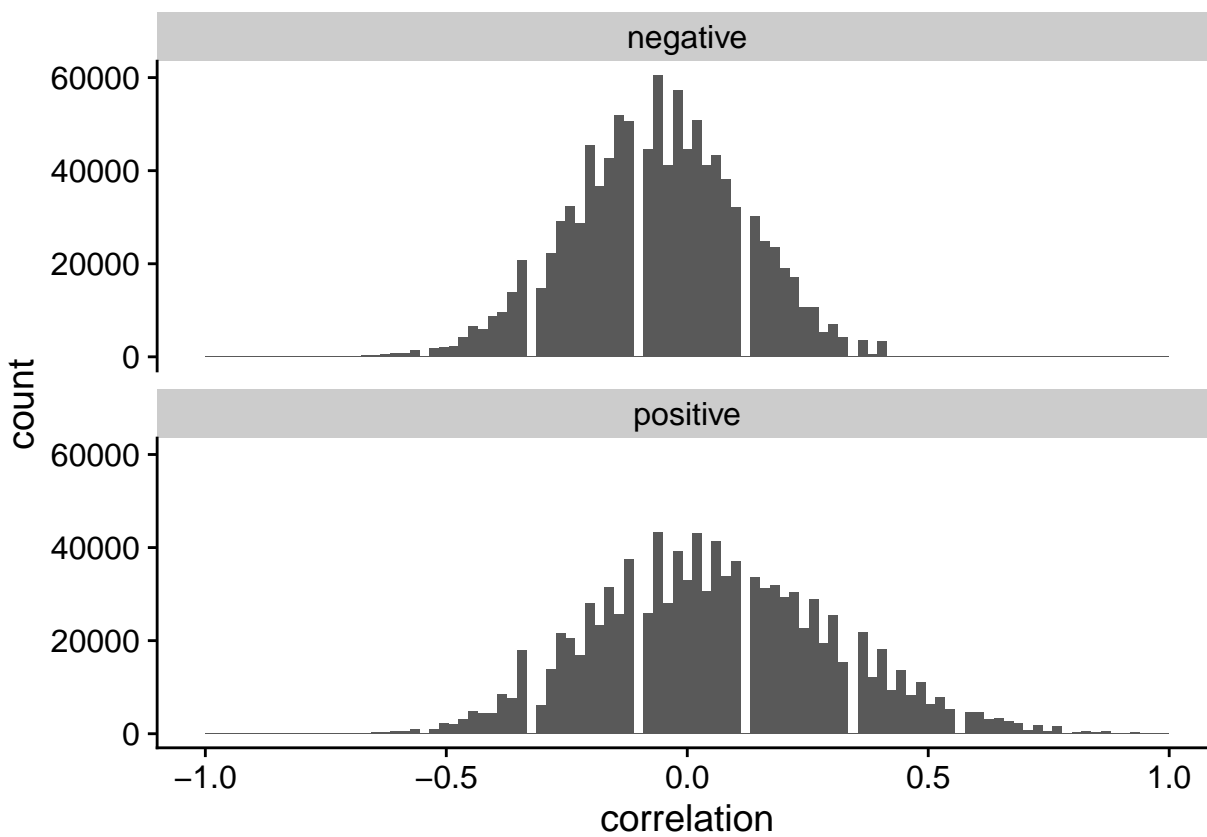


```
## `summarise()` ungrouping output (override with `.groups` argument)
```

type	mean
negative	-0.4054912
positive	0.4054912

Kendall-tau





```
## `summarise()` ungrouping output (override with `.groups` argument)
```

type	mean
negative	-0.0624991
positive	0.0624991