

Subject: Re: significance probability when using CORRELATE?

Posted by mchinand on Wed, 19 Sep 2001 19:48:09 GMT

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In article <bz6q7.28\$N4.2123@news.uchicago.edu>, Mike Chinander <mchinand@midway.uchicago.edu> wrote:

> For the calculation of the two-tailed significance ( $H_0: r=0$ ) of a  
> correlation coefficient I have been using the following code snippet:

```
>  
> r=correlate(x,y)  
> var=1/(n-3.0)  
> zvalue = 0.5*log((1+r)/(1-r))/sqrt(var)  
> if (zvalue < 0) then pvalue = 2*(gauss_  
> else pvalue = 2*(1-gauss_pdf(zvalue))  
>
```

I forgot to add, n is the number of x-y pairs.

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