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```
>
> 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_pdf(zvalue)) $
> else pvalue = 2*(1-gauss_pdf(zvalue))
>
```

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