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Subject: Re: canonical correlations

Posted by [Jared Espley](#) on Tue, 14 Nov 2006 20:47:51 GMT

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Hi Daniel,

I'm not sure what exactly you mean by "canonical" but the 'correlate' function gives the Pearson correlation and 'r\_correlate' does rank correlations such as Spearman's and Kendall's.

See the IDL help file and <http://www.nrbook.com/a/> for more info on these topics.

Good luck,  
Jared

dvila wrote:

> Hi all,

>

> Do you know if are there any available IDL code to perform canonical  
> correlations/analysis? Thank you very much!

>

> Daniel Vila

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