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Subject: BUG IN C\_CORRELATE

Posted by [Jack Saba](#) on Wed, 31 Jan 1996 08:00:00 GMT

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There appears to be a bug in c\_correlate. The documentation says the sums in the denominator go from 0 --> N-1. However, as implemented, they go from 0 --> N-2. The same seems to be the case for a\_correlate.

I'm not an expert on correlation analysis, but the definition of the cross-correlation in these functions strikes me as odd. The use of the entire vector in the denominator means that the cross-correlation at large lag is decreased wrt smaller lags because more elements of the vector are used in the denominator than in the numerator. Is this the normal definition, or should the sums in the denominator include only the elements that are used in the numerator?

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