
Subject: Re: Can IDL calculate the confidence level about correlation

Posted by [Vince Hradil](#) on Fri, 23 Nov 2007 21:02:01 GMT

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On Nov 22, 7:51 pm, Lin Wang <wanglin1...@gmail.com> wrote:

> I found a code which can calculate the confidence level using pvalue
> method (see below). It works well, but usually I use the Student's t-
> test method. So can anyone help?

>

> Thanks!

>

> r=correlate(x,y)

> var=1/(n-3.0)

> zvalue = 0.5*alog((1+r)/(1-r))/sqrt(var)

> if (zvalue lt 0) then pvalue = 2*(gauss_pdf(zvalue)) \$

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

I think THIS is the way to do it. The t-test is irrelevant.
