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

Posted by [wanglin1981](#) on Fri, 23 Nov 2007 01:51:28 GMT

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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))
```

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