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Subject: Can IDL calculate the confidence level about correlation

Posted by [wanglin1981](#) on Fri, 23 Nov 2007 01:24:50 GMT

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Dear All,

I've already know how to calculate the critical Pearson correlation coefficient ( $R_c$ ) for a determined confidence level (for example 0.01).

In this approach, I set a confidence level and judge whether the correlation coefficient  $R$  reaches this level.

Now I wonder can I calculate the confidence level directly from the correlation coefficient  $R$ . In this approach, I can directly see the confidence level for the known  $R$ . This way seems a little lazy, but may be more convinient.

Could anyone help?

Thank you!

Lin

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