Subject: Correlation analysis routine
Posted by anton on Wed, 24 Apr 1996 07:00:00 GMT
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Hi, dear all!
  I want to perform correlation analysis of several stationary processes
to see how they related with each other. The result of such an analysis
should be a forecast for all of them.
  This seems to be highly developed subject and I've found lots of program
in FORTRAN to solve this. But since I'm VERY time stressed for this project,
I don't really have time to develop FORTRAN calls from IDL. Did
anybody wrote a similar program for IDL or C?
  The Correlation analysis routines in IDL are only for autoregression and
for 1 process. I have 4 processes.

Any help/link/advice will highly appreciated!

Thanks in advance

Anton
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