Subject: Covariance Matrix
Posted by amin farhang on Sat, 07 Dec 2013 12:11:41 GMT
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Dear All,

I have N observed data as a vector, and I need to compute its NxN covariance matrix, but IDL correlate function just return one value as the correlation (or covariance) between two vectors and do not return a matrix.
So how can I compute NxN covariance matrix of below vector (for example):

IDL> A = [1,2,3,4,5]

Thanks in advance,