
Subject: Re: Covariance Matrix
Posted by [Matthew Argall](#) on Sat, 07 Dec 2013 15:28:07 GMT
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Try the Correlate function with the /COVARIANCE keyword.

<http://www.exelisvis.com/docs/CORRELATE.html>

Not sure what is wrong with your math. If the Correlate function does not give you what you want, I can take a closer look.
