Subject: Re: Covariance Matrix
Posted by amin farhang on Sat, 07 Dec 2013 17:25:10 GMT
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Matthew,

Thanks for your contribute. let me do some calculations with IDL correlate function:

```
IDL> A = [[1],[2],[3],[4]]
IDL> AT = transpose(A)
IDL> r = correlate(A,AT,/covariance)
IDL> print,r
     1.66667
```

As you see correlate just return one value instead of a matrix. is there any way to compute the covariance (or correlation) matrix of a vector?

thanks,