Subject: Re: Covariance Matrix
Posted by Matthew Argall on Sat, 07 Dec 2013 17:38:47 GMT
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Ahh. I see what you are after now. Try the auto-correlation function "a_correlate" with the /COVARIANCE set. You will have to define the "lag" parameter.

Typically, LAG=[1,2,3,4,5, ..., N], where N is your sample size.

http://www.exelisvis.com/docs/A_CORRELATE.html