Subject: Re: Covariance Matrix
Posted by amin farhang on Sun, 08 Dec 2013 19:57:00 GMT
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Dear Matthew,

You are right, with one vector we couldn't have a covariance matrix, but there is a solution for this problem.
For computing the covariance matrix of a vector first we should generate N-1 realization vectors then with consider all generated vectors and our own vector construct a NxN matrix, now very simply we could compute a NxN covariance matrix with CORRELATE function.

Thank you for your kindly answers.

Cheers,