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Subject: Re: 2D Pearson correlation coefficient

Posted by [Matthew Argall](#) on Thu, 30 Jan 2014 15:08:45 GMT

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> I would like to ask if someone know a code to calculate a 2D Pearson correlation as:

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>  $r^2 = (\text{Sum } w_i (M_i - M) (O_i - O))^2 / ((\text{Sum } w_i (M_i - M)^2) (\text{Sum } w_i (O_i - O)^2))$

>

> IDL has C\_Correlate and R\_correlate but none of them include the  $w_i$  factor.

As far as I know, IDL does not do weighted correlations. It would not take you long to compute it, though. Basically, all you would have to do is replace "Sum" with the Total() function in the above equation...

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