Subject: Re: Covariance Matrix
Posted by haval.js on Tue, 04 Mar 2014 13:44:16 GMT
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On Sunday, 8 December 2013 19:57:00 UTC, Amin Farhang wrote:
> 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.
>
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>
> Thank you for your kindly answers.
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>
> Cheers,

Hi Amin,and other colleagues,

I am trying to find out the covariance matrix for one vector, could you give me some more details about how doing the calculation.

My case is related to calculated the principle eigen vector for 5by5 pixel window, which can be represented by one vector only.

Thanks in advance
Haval