Subject: Re: Covariance Matrix
Posted by Matthew Argall on Tue, 04 Mar 2014 14:22:43 GMT
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> My case is related to calculated the principle eigen vector for 5by5 pixel window, which can be represented by one vector only.

So, you have an array with 25 elements that can be represented by a 5x5 matrix and you want to diagonalize the matrix to get the eigenvalues and eigenvectors?

If this is what you are trying to do, there is an example with a 4x4 matrix on the Eigenvec help page
http://exelisvis.com/docs/EIGENVEC.html

I do not think you want the covariance of a single vector, but you would need to give a little more information to help further...