Subject: Re: Covariance Matrix
Posted by Matthew Argall on Wed, 05 Mar 2014 13:14:31 GMT

> I am trying to fuse images, my work is related to find the covariance matrix in order to find the principle eigen vector, WHICH IS corresponding to the eigenvalue of largest magnitude. Finally substitute the values in the model.

In that case, a covariance matrix does make more sense. Your first step would be to take the covariance of your 5x5 matrix, then find the eigenvectors of that:

http://exelisvis.com/docs/CORRELATE.html
with the /COVARIANCE keyword.