Subject: Re: Covariance Matrix
Posted by haval.js on Mon, 10 Mar 2014 10:11:10 GMT

On Wednesday, 5 March 2014 13:14:31 UTC, Matthew Argall wrote:
>> 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.
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>
> 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:
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>
> http://exelisvis.com/docs/CORRELATE.html
>
> with the /COVARIANCE keyword.

Dear Matthew,

Thanks for your informative replay, it would be very helpful in my research.

Regards
Haval