Subject: Re: canonical correlations

Posted by Jared Espley on Tue, 14 Nov 2006 20:47:51 GMT

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Hi Daniel,

I'm not sure what exactly you mean by "canonical" but the 'correlate' function gives the Pearson correlation and 'r_correlate' does rank correlations such as Spearman's and Kendall's. See the IDL help file and http://www.nrbook.com/a/ for more info on these topics.

Good luck, Jared

dvila wrote:

> Hi all.

- > Do you know if are there any available IDL code to perform canonical
- > correlations/analysis? Thank you very much!

> Daniel Vila

Subject: Re: canonical correlations

Posted by James Kuyper on Tue, 14 Nov 2006 22:12:21 GMT

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Jared Espley wrote:

> Hi Daniel.

> I'm not sure what exactly you mean by "canonical" but the 'correlate'

http://en.wikipedia.org/wiki/Canonical_correlation

Subject: Re: canonical correlations

Posted by dvila on Wed, 15 Nov 2006 13:27:15 GMT

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Jared,

Canonical correlation is a general case the product moment correlation. In canonical correlation analysis you measures the relationship between the observed values of two *set* of variables (instead of two

variable with linear corralation). I was wondering if someone knows an IDL code to perform this issue. Thanks again!

Daniel

kuyper@wizard.net wrote:

- > Jared Espley wrote:
- >> Hi Daniel,
- >>
- >> I'm not sure what exactly you mean by "canonical" but the 'correlate'
- > http://en.wikipedia.org/wiki/Canonical_correlation