
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 correlation). 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
