
Subject: Can IDL calculate the confidence level about correlation

Posted by [wanglin1981](#) on Fri, 23 Nov 2007 01:24:50 GMT

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Dear All,

I've already know how to calculate the critical Pearson correlation coefficient (R_c) for a determined confidence level (for example 0.01).

In this approach, I set a confidence level and judge whether the correlation coefficient R reaches this level.

Now I wonder can I calculate the confidence level directly from the correlation coefficient R . In this approach, I can directly see the confidence level for the known R . This way seems a little lazy, but may be more convinient.

Could anyone help?

Thank you!

Lin
