
Subject: covariance matrix

Posted by [fd_luni](#) on Wed, 13 Nov 2013 09:43:34 GMT

[View Forum Message](#) <> [Reply to Message](#)

Hi

I want to look on the covariance matrix of matrix X but I am not sure if I used the right command.

I typed my code like this:

```
COVmatrix=correlate(X, /COVARIANCE)
```

Is that correct?

Many Thanks

Maria

Subject: Re: covariance matrix

Posted by [Matthew Argall](#) on Wed, 13 Nov 2013 12:04:56 GMT

[View Forum Message](#) <> [Reply to Message](#)

> I want to look on the covariance matrix of matrix X but I am not sure if I used the right command.

> COVmatrix=correlate(X, /COVARIANCE)

>

> Is that correct?

Yes, this is correct.

Subject: Re: covariance matrix

Posted by [fd_luni](#) on Wed, 13 Nov 2013 12:25:03 GMT

[View Forum Message](#) <> [Reply to Message](#)

> Yes, this is correct.

Thank you, very much!
