
Subject: covariance matrix

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

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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

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> 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

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> Yes, this is correct.

Thank you, very much!
