
Subject: correlation coefficient with uncertain data
Posted by [amin farhang](#) on Fri, 07 Mar 2014 08:52:52 GMT
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Dear all,

Is it possible to calculate correlation coefficient for uncertain data with errors in both x and y direction?

```
IDL> X = [4,5,6,7]
IDL> Xerr = [1,1.2,1.5,1.7]
IDL> Y = [3,4,5,6]
IDL> Yerr = [1.5,2,2.5,2.7]
```

Best regards,

Subject: Re: correlation coefficient with uncertain data
Posted by [Andy Sayer](#) on Fri, 07 Mar 2014 15:56:30 GMT
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The calculation of a correlation coefficient does not depend on the uncertainty associated with the data. <http://www.exelisvis.com/docs/CORRELATE.html>

(Of course, dependent on the uncertainty of the data, the apparent correlation on the data may be stronger or weaker than the true correlation between the mechanisms which the data are derived from.)

On Friday, March 7, 2014 3:52:52 AM UTC-5, Amin Farhang wrote:

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> Best regards,

Subject: Re: correlation coefficient with uncertain data
Posted by [amin farhang](#) on Sun, 09 Mar 2014 18:47:51 GMT
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Thanks
