
Subject: How to obtain covariance for unequal samples in IDL?
Posted by [atmospheric physics](#) on Wed, 09 Sep 2015 14:59:57 GMT
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Hello,

I have a point value (say, X) and an N-dimensional array (say, Y). How can I compute the covariance for unequal samples in IDL?

In IDL, `Correlate(X,Y,/COVARIANCE)` will provide the covariance between X and Y but the dimensions of X and Y should be the same.

Is there a way I can obtain the covariance for unequal samples in IDL?

Thanks in advance,
Madhavan
