# Title



**corr()** — Make correlation matrix from variance matrix



## Syntax

*real matrix* `corr(`*real matrix V*`)`

*void* `_corr(`*real matrix V*`)`

## Description

`corr(`*V*`)` returns the correlation matrix corresponding to variance matrix *V*.

`_corr(`*V*`)` changes the contents of *V* from being a variance matrix to being a correlation matrix.

## Remarks and examples

stata.com

See function `variance()` in [M-5] **mean()** for obtaining a variance matrix from data.

## Conformability

`corr(`*V*`)`:

*input*:

*V*: $k \times k$

*result*: $k \times k$

`_corr(`*V*`)`:

*input*:

*V*: $k \times k$

*output*:

*V*: $k \times k$

## Diagnostics

`corr()` and `_corr()` abort with error if *V* is not square. *V* should also be symmetric, but this is not checked.

## Also see

[M-5] **mean()** — Means, variances, and correlations

[M-4] **statistical** — Statistical functions