

corr() — Make correlation matrix from variance matrix

Description
Diagnostics

Syntax
Also see

Remarks and examples

Conformability

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.

Syntax

real matrix `corr(real matrix V)`

void `_corr(real matrix V)`

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

Stata, Stata Press, and Mata are registered trademarks of StataCorp LLC. Stata and Stata Press are registered trademarks with the World Intellectual Property Organization of the United Nations. StataNow and NetCourseNow are trademarks of StataCorp LLC. Other brand and product names are registered trademarks or trademarks of their respective companies. Copyright © 1985–2023 StataCorp LLC, College Station, TX, USA. All rights reserved.



For suggested citations, see the FAQ on [citing Stata documentation](#).