

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

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

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