## 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