

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

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## 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

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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