

10.16.4.1 Get a Correlation Coefficient with Error

One may need to obtain a correlation coefficient with its error because the data set to be examined has errors. We provide a FORTRAN program for such a purpose.

”corr.zip” includes

```
corr.f    dat.corr  plotr    plotxy
```

Taking an example is easy to understand the case.

Example Photon indices are given for five pulsars in the X-ray band. Correlation between the age of the pulsars and the photon index is to be examined.

The data are as follows:

```
#name logAge.vs.PI1
J0537-6910    3.6929    2.49    2.44    2.54
J1813-1749    3.7464    2.02    1.92    2.07
J1400-6325    4.1038    2.02    1.94    2.13
J1833-1034    3.6861    1.74    1.72    1.76
B0531+21     3.0993    1.99    2.00    1.98
```

The first line is just a note for this data. The first column gives the pulsar name; the second column gives photon index; The third and fourth columns indicate error given by range for confidence level of 90%.

To do:

- Save the data in ”dat.corr”
- The FORTRAN program ”corr.f” is provided so compile it and execute, e.g.,

```
> gfortran corr.f
> a.out
```
- the result is given in ”r.result”

The result may be such as below

```
logAge.vs.PI1          5      0.06141
the_range_of_r      -0.03320    0.18269
```

The first line gives the note, the number of data and the obtained correlation coefficient. The possible range of the coefficient is given in the second line providing 90% confidence level.

Additional info.

- `gnuplot -persist plotxy` gives a scatter plot for the data.

- `gnuplot -persist plotr` gives a cumulative distribution of the correlation coefficient, by which the error is calculate.
- If the confidence level you use is different from 90%, replace the parameter `ss=1.64` in `corr.f` with a suitable value; eg. with 1.96 for 95%.

```
subroutine crdata()
  use random
  ...
  double precision, parameter ::ss=1.64 .
  ...
```