Re: covariance

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From: Stephen Miller (*anon_at_hotmail.com*)
Date: 06/22/04

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Date: Tue, 22 Jun 2004 16:49:28 +0000 (UTC)
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On 22 Jun 04 05:30:56 −0400 (EDT), jax wrote:
>On Mon, 21 Jun 2004 11:13:16 −0400, Richard Ulrich wrote:
>>On Mon, 21 Jun 2004 11:59:09 +0000 (UTC), jax79sg@msn.com (jax)
>wrote:
>>
>>> Hi, i am new to stats and wondering if 2 variables with different
>>> amount of readings can be computed for covariance?
>>>
>>> Eg:
>>> X= 12,24,43,55,47
>>> Y= 24,35,49
>>> cov(X,Y)= ??
>>
>>umm, the notion of covariance is that the observations
>>are paired −− matched in someway.
>>
>>People do things sometimes with (say) two time series
>>with unequal Ns, by making assumptions (and estimations)
>>about intermediate points.
>>
>>Otherwise, no.
>>−−
>>Rich Ulrich, wpilib@pitt.edu
>><a
>href="http://www.pitt.edu/~wpilib/index.html">http://www.pitt.edu/~wpilib/index.html>
>
>
>
>Well, i am considering making some huge assumptions to my dataset to
>compute this problem. But before that, let me place my problem here
>and see if an alternative/advice can be given. I am reading this
paper
>on Concurrent Mapping and localisation and one of the portion covers
>the its state covariance matrix as below.
>
>Lets say P be covariance, so Pab is Covariance matrix between
>variables a and b.
>

>a is a variable of 3 dimensions, b is of 2 dimensions. Eg:
>a(1,2,3),b(1,2)
>So Paa and Pbb are actually 3x3 and 2x2 matrices respectively. I can
g