Download:

- PDF
- PostScript
- Other formats

Current browse context:

stat.AP

< prev | next >

new | recent | 1010

Change to browse by:

stat

References & Citations

- NASA ADS

Bookmark(what is this?)

Brownian distance covariance

Gábor J. Székely, Maria L. Rizzo

(Submitted on 2 Oct 2010 (v1), last revised 6 Oct 2010 (this version, v2))

Distance correlation

is a new class of multivariate dependence coefficients applicable to random vectors of arbitrary and not necessarily equal dimension. Distance covariance and distance correlation are analogous to product-moment covariance and correlation, but