

## CORRELATION

In probability theory and statistics, correlation, (often measured as a correlation coefficient), *indicates the strength and direction of a linear relationship between two random variables*. In general statistical usage, correlation or co-relation refers to the departure of two variables from independence. In this broad sense there are several coefficients, measuring the degree of correlation, adapted to the nature of data.

A number of different coefficients are used for different situations. The best known is the Pearson product-moment correlation coefficient, which is obtained by dividing the covariance of the two variables by the product of their standard deviations. *Despite its name, it was first introduced by Francis Galton.*

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