

15.4.1 Appendix: Using R to Calculate Correlations

by EV Nordheim, MK Clayton & BS Yandell, November 25, 2003

The correlation between x and y for the samara data (see Appendix 14.8) is 0.709, using the `cor` command in R. The `cor.test` command gives us the correlation along with a formal test. Both `cor` and `cor.test` can provide the classical Pearson correlation (`method="pearson"`, the default), the Spearman nonparametric correlation (`method="spearman"`) or Kendall's tau (`method="kendall"`). We illustrate `cor.test` below on the samara data.

```
> cor(x, y)
```

```
[1] 0.7092115
```

```
> cor.test(x, y)
```

```
      Pearson's product-moment correlation
```

```
data:  x and y
```

```
t = 3.4848, df = 12, p-value = 0.004506
```

```
alternative hypothesis: true correlation is not equal to 0
```

```
95 percent confidence interval:
```

```
 0.2864037 0.9008190
```

```
sample estimates:
```

```
      cor
```

```
0.7092115
```

```
> cor.test(x, y, method = "spearman")
```

```
      Spearman's rank correlation rho
```

```
data:  x and y
```

```
S = 142, p-value = 0.008113
```

```
alternative hypothesis: true rho is not equal to 0
```

```
sample estimates:
```

```
      rho
```

```
0.6883982
```

```
> cor.test(x, y, method = "kendall")
```

```
      Kendall's rank correlation tau
```

```
data:  x and y
```

```
z = 2.5894, p-value = 0.009613
```

```
alternative hypothesis: true tau is not equal to 0
```

```
sample estimates:
```

```
      tau
```

```
0.5197823
```