

Correlation Coefficient $\rho_{xy} = \frac{M_{xy}}{\sqrt{M_{xx} \cdot M_{yy}}} = \frac{\langle xy \rangle}{\sigma_x \cdot \sigma_y}$

$$\rho_{xy} \in \{-1 \leq \rho_{xy} \leq 1\} \forall \sigma \neq 0$$

$$\rho_{xy} = -2 \forall \sigma = 0$$

Tilt $\varepsilon = \sqrt{1 - \rho_{xy}^2}$

$$\varepsilon = -1 \forall \rho_{xy}^2 > 1$$

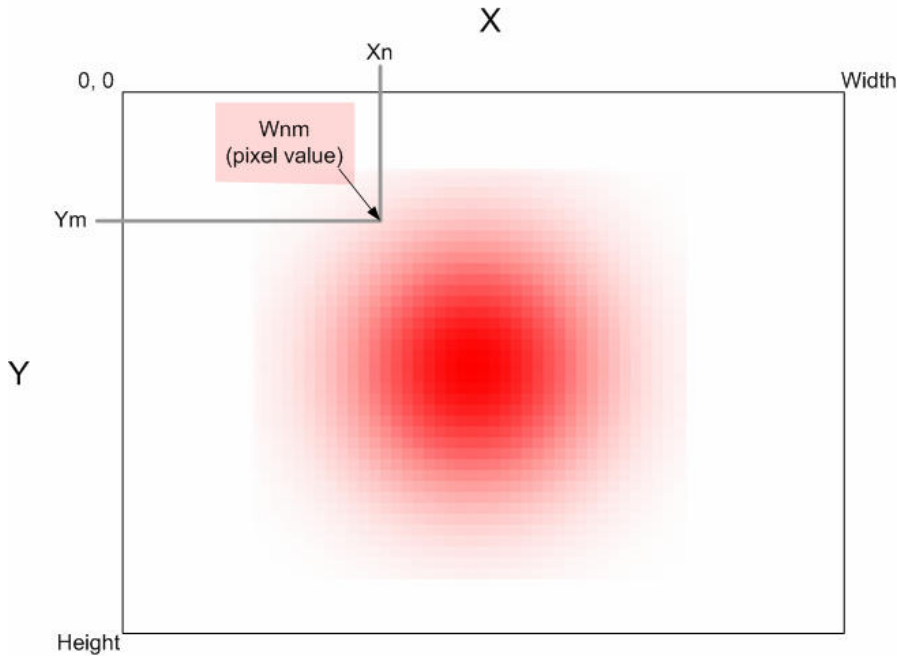
Angle (rad) $\alpha = \frac{1}{2} \text{atan2}(2 \cdot M_{xy}, M_{xx} - M_{yy})$ (1)

Angle (°) $\alpha' = \frac{\alpha}{\Pi} \cdot 180^\circ + 180^\circ$

Mxx $M_{xx} = \sigma_x^2$

Myy $M_{yy} = \sigma_y^2$

Mxy $M_{xy} = \langle xy \rangle = \frac{\sum W_{nm} \cdot x_n \cdot y_m}{\sum W_{nm}} - \langle x \rangle \cdot \langle y \rangle$



(1) uses atan2() function instead of arcus tangens in order to avoid division by zero if term below the fraction bar ($M_{xx} - M_{yy}$) becomes 0