

Spearman correlation coefficient @ model

[@wikipedia](#)

$$(1) \quad \rho_S(x, y) = \rho_P(rg(x), rg(y)) = 1 - \frac{6}{n(n^2 - 1)} \sum_i (rg(x_i) - rg(y_i))^2$$

where $rg(x_i)$ and $rg(y_i)$ are the [ranks](#) of elements x_i and y_i .

The [Spearman correlation coefficient](#) is showing the accordance in data set variations: whether they grow and decline accordingly with no regard of the actual values of the variations.

See also

[Formal science](#) / [Mathematics](#) / [Statistics](#) / [Statistical correlation](#)

[[Statistical correlation metrics @ review](#)] [[Pearson correlation](#)] [[Kendall correlation](#)] [[Fehner correlation](#)]