PENN STATE UNIVERSITY
Department of Economics

Econ 597D Sec 001 Computational Economics — Gallant
Homework 5 — Fall 2015
Due Sep 29, 2015

Write a generic function corr that will compute a correlation and is similar to the generic function simple in file `simple.h` at the course website http://www.aronaldg.org/courses/compecon. (Click on `Source Code` and then on `ch08`.) If y and x are both vector<REAL>, then the usage of the function would be corr(x.begin(), x.end(), y.begin()). Write a main that reads files tbill03m.dat and tbill12m.dat in directory pub/arg/compecon/src/ch08 and computes the correlation by calling your generic function.