

PENN STATE UNIVERSITY  
Department of Economics

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

Gallant  
Fall 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.