

“How can I calculate the covariance between two datasets in Google Sheets?”

Authored by
stats writer

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The process of determining the covariance between two datasets in Google Sheets involves using the COVARIANCE function, which calculates the measure of how two variables change together. This function takes in two arrays of data and returns the covariance value. It is useful in analyzing the relationship between two sets of data and determining if they have a positive, negative, or no correlation. By following a few simple steps, the covariance between two datasets can be easily calculated in Google Sheets, providing valuable insights for data analysis and decision making.

COVARIANCE.S function

The COVARIANCE.S function calculates the covariance of a dataset, where the dataset is a sample of the total population.

Parts of a COVARIANCE.S function

COVARIANCE.S(data_y, data_x)

Part	Description
data_y	The range representing the array or matrix of dependent data.
data_x	The range representing the array or matrix of independent data.

Sample formulas

COVARIANCE.S(A1:A10)

COVARIANCE.S(1, 2, 3, 4)

COVARIANCE.S(B1:B5, 10)

Notes

Any text encountered in the value arguments will be ignored. Positive covariance indicates that the independent data and dependent data tend to change together in the same direction. Negative covariance indicates that they tend to change together in the opposite direction. An increase in one leads to a decrease in the other. The magnitude of covariance is difficult to interpret.

Examples

	A	B
1	data_1	data_2

2	2	4
3	5	3
4	7	6
5	1	1
6	8	5
7		
8		
9	Covariance	Formula
10	4.65	=COVARIANCE.S(A2:A6, B2:B6)
11	7	=COVARIANCE.S({1,3}, {-1,6})

Related functions

COVAR: Calculates the covariance of a dataset.