Documentation of the MATLAB function `Vcrosscov.m`

The function's arguments and returned quantities are listed in the help section of the function which is reproduced below.

```
function [v,cv]=Vcrosscov(x,M)
% forms sample variance v and cross-covariances cv of m-dim series x to max lag M.
% series is assumed to be rows x if first dimension lower than second, else transpose of x is used
```

To be specific, the size of the given array x is found, and it is transposed if necessary into an array xx with elements `xx(i,t)` and of size $m \times n$, where $m < n$.

The returned quantity `v` is the sample variance matrix of xx with elements

$$v_{i,j} = (1/n) \sum_{t=1}^{n} (xx_{i,t} - xm_i)(xx_{j,t} - xm_j)$$

where xm_i is the sample mean of $xx_{i,1} \ldots xx_{i,n}$.

The returned quantities in `cv` are the sample lagged cross variance matrices of xx with elements

$$cv_{i,j,k} = (1/n) \sum_{t=1+k}^{n} (xx_{i,t} - xm_i)(xx_{j,t-k} - xm_j)$$

for $k = 1 \ldots M$.