Excellent Stats links:

Selection of test: <http://www.ats.ucla.edu/stat/mult_pkg/whatstat/default.htm>

Selection of test: <http://bama.ua.edu/~jleeper/627/choosestat.html>

Example of tests in R: <http://www.ats.ucla.edu/stat/r/whatstat/whatstat.htm#mmreg>

ANOVA in R: <http://www.statmethods.net/stats/anova.html>

T-Test in R: <http://www.statmethods.net/stats/ttest.html>

Correlation: <http://www.statmethods.net/stats/correlations.html>

Non-Parametric Tests: <http://www.statmethods.net/stats/nonparametric.html>

Multiple (Linear) Regression: <http://www.statmethods.net/stats/regression.html>

It depends on what sense of a correlation you want. When you run the prototypical Pearson's product moment correlation, you get a measure of the strength of association and you get a test of the significance of that association. More typically however, the [significance test](http://en.wikipedia.org/wiki/Significance_testing) and the measure of [effect size](http://en.wikipedia.org/wiki/Effect_size) differ.

**Significance tests:**

* Continuous vs. Nominal: run an [ANOVA](http://en.wikipedia.org/wiki/Anova). In R, you can use [?aov](http://stat.ethz.ch/R-manual/R-patched/library/stats/html/aov.html).
* Nominal vs. Nominal: run a [chi-squared test](http://en.wikipedia.org/wiki/Pearson%27s_chi-squared_test#Test_of_independence). In R, you use [?chisq.test](http://stat.ethz.ch/R-manual/R-patched/library/stats/html/chisq.test.html).

**Effect size** (strength of association):

* Continuous vs. Nominal: calculate the [intraclass correlation](http://en.wikipedia.org/wiki/Intraclass_correlation). In R, you can use [?ICC](http://personality-project.org/r/html/ICC.html) in the [psych](http://cran.r-project.org/web/packages/psych/index.html) package; there is also an [ICC](http://cran.r-project.org/web/packages/ICC/index.html) package.
* Nominal vs. Nominal: calculate [Cramer's V](http://en.wikipedia.org/wiki/Cram%C3%A9r%27s_V_%28statistics%29). In R, you can use [?assocstats](http://www.rdocumentation.org/packages/vcd/functions/assocstats) in the [vcd](http://cran.r-project.org/web/packages/vcd/index.html) package.