Positive Definiteness all in One

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Positive Definite Everywhere

If you remember these ...

- The autocorrelation function of a stationary process is *positive definite*.

They seems irrelevant at first glance, but if you think the way I do, you will master it as if it is part of your body!

Definition

There is a problem in math, and it's **a concept may have multiple equivalent definitions that seems to have no connection**. This is annoying for beginners, because everything seems so partial-ordered and it's hard for beginners to follow.

Well, the solution is: **Pick a definition that let you feel a little bit more comfortable!**

For me, that definition is: