# ⬖ Correlation Matrix

mostly stub

TODO: whether to make this about random variables or about data?

## 1  Why

## 2  Definition

Let $f : \mathbf{R}^d \to \mathbf{R}$ be a density. The *correlation matrix* of $f$ is the matrix whose $i, j$th entry is the correlation between components $i$ and $j$ of $f$.

Correlation Ma

Matrices                C

Stan

4