



## Correlation Matrix

mostly stub

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

### 1 Why

### 2 Definition

Let  $f : \mathbf{R}^d \rightarrow \mathbf{R}$  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  $f$ .