

## COVARIANCE MATRIX

## Definition

The covariance matrix of a random vector  $x: \Omega \to \mathbf{R}^d$  (on a probability space  $(\Omega, \mathcal{F}, \mathbf{P})$ ) is the matrix whose i, jth entry is  $\operatorname{cov}(x_i, x_j)$ 

