Correlation Matrix

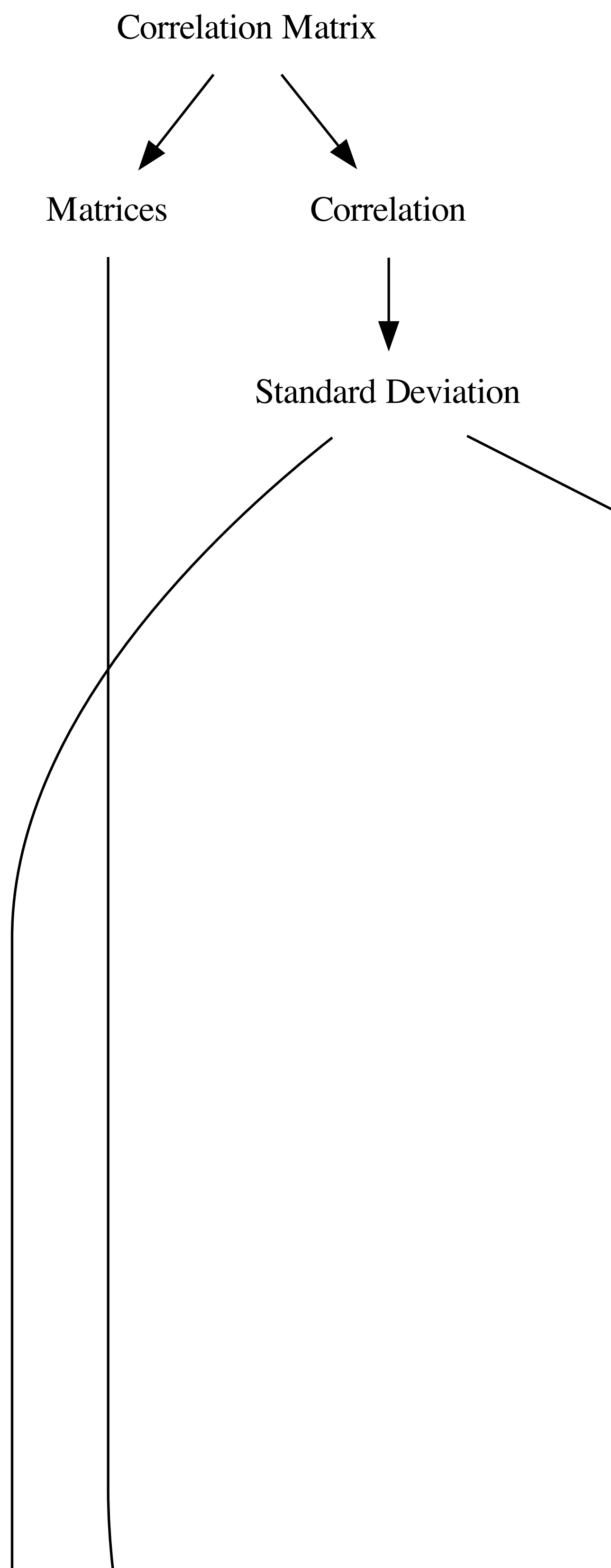
mostly stub

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

1 Why

2 Definition

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


Correlation Matrix
Matrices
Correlation
Standard Deviation