

## NORMAL CORRELATION

## Why

What is the correlation between components of a normal density.

## Result

**Proposition 1.** Let  $g \sim \mathcal{N}(\mu, \Sigma)$ . Then the correlation between the *i*th and *j*th component random variables is

$$\frac{\Sigma_{ij}}{\sqrt{\Sigma_{ii}\Sigma_{jj}}}$$

