mostly stub

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

Why

Definition

Let $f : \mathbf{R}^d \to \mathbf{R}$ 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
Correlation
Standard Deviation
Covariance
Variance
Expectation
Random Variables
Probability Measures
Measurable Functions
Topological Sigma Algebra
Matrices
Real Matrices
Linear Equations
Vectors
Outcome Variable Covariance
Outcome Variable Expectation
Induced Probability Distributions
Outcome Variable Events
Real Square Roots
Real Squares
Real Arithmetic
Event Probabilities
Measures
Topological Spaces
Linear Functions
Real Vectors
Metrics
Sigma Algebras
N-Dimensional Space
Space Vectors
Plane Vector Sums and Differences
Plane Vectors
Real Series
Extended Real Numbers
Distance
Real Limits
Space Distance
Plane Distance
Absolute Value
Interval Length
Probability Distributions
Real Multiplicative Inverses
Natural Square Roots
Square Numbers
Real Products
Real Summation
Intervals
Real Line
Real Sequences
Real Addition Inverses
Rational Multiplicative Inverses
Rational Arithmetic
Real Sums
Real Order
Squares
Integral Line
Rational Products
Rational Order
Rational Sums
Real Numbers
Field
Rational Numbers
Rings
Integer Arithmetic
Uncertain Outcomes
Arrays
Real Space
Real Plane
Sequences
Lists
Subset Algebra
Geometry
Cardinality
Set Numbers
Finite Sets
Direct Products
Integer Products
Equivalent Sets
Natural Multiplicative Identity
Natural Additive Identity
Inverse Elements
Natural Summation
Integer Sums
Integer Order
Natural Equations
Arithmetic
Comparison
Function Inverses
Identity Elements
Element Functions
Family Operations
Family Unions and Intersections
Integer Numbers
Natural Powers
Orders
Equations
Function Composites
Function Images
Operations
Families
Natural Products
Equivalence Relations
Natural Order
Converse Relations
Functions
Natural Sums
Relations
Recursion Theorems
Set Products
Subset Systems
Peano Axioms
Set Powers
Ordered Pairs
Natural Inductions
Unordered Triples
Natural Numbers
Generalized Set Dualities
Set Symmetric Differences
Partitions
Successor Sets
Intersection of Empty Set
Set Dualities
Set Unions and Intersections
Set Complements
Set Intersections
Pair Unions
Set Differences
Set Unions
Pair Intersections
Empty Set
Unordered Pairs
Set Specification
Set Equality
Set Inclusion
Standardized Accounts
Accounts
Deductions
Quantified Statements
Logical Statements
Statements
Identities
Sets
Names
Letters
Objects