

matching location?

$$(E[XY^T])^{2k_2} = (E[XX^T] E[YY^T])^2$$

$$E[a^T XY^T a]^2 \leq E[(a^T X)^2 E[(a^T Y)^2]]^2$$

$$= (E[a^T XX^T a] E[a^T YY^T a])^2$$

PostDoc Union

55,000
40,000 24,000
35,000

$$E[(E[XY^T])^T \bar{y}] = \text{cov}(X_i, Y_j) \leq \text{var}(X_i) \text{var}(Y_j)$$

$$E[X_i Y_j] \leq E[X_i^2] E[Y_j^2]$$

ask Fabian
re housing

$$E[XY^T] = E[XX^T]$$

$$\begin{aligned} & a^T E[XY^T] E[XY^T] a^T \\ &= E[a^T XY^T XY^T a] \\ &= a^T E[XY^T YX^T] a \\ &= E[(a^T XY^T)(YX^T a)] \\ &= E[z^T z] \quad \text{where } z = YX^T a \\ &\leq E \end{aligned}$$

is it

Check Buf Server!

Write a message...

how much did you pay?