

# Correlation Matrix of a Multivariate Normal Distribution and Positive Semidefinite

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- *From:* [tonylpan@xxxxxxxx](mailto:tonylpan@xxxxxxxx)
  - *Date:* 26 Apr 2005 07:41:36 -0700
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Dear All,

Is that true that a correlation matrix from a multivariate normal distribution must be positive semidefinite?

Thanks very much,

Tony

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- *Follow-Ups:*
  - ◆ ***Re: Correlation Matrix of a Multivariate Normal Distribution and Positive Semidefinite***  
◇ *From:* Herman Rubin
  - ◆ ***Re: Correlation Matrix of a Multivariate Normal Distribution and Positive Semidefinite***  
◇ *From:* Paul Schneider
- Prev by Date: ***Re: Optimum spline problem***
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