Re: Correlation Matrix of a Multivariate Normal Distribution and Positive Semidefinite

Source: http://sci.tech−archive.net/Archive/sci.math.num−analysis/2005−04/msg00341.html

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- *From*: Paul Schneider <paulibaer@xxxxxxxxx>
- *Date*: Tue, 26 Apr 2005 22:17:46 +0200

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tonylpan@xxxxxxxxx wrote:
> Dear All,
>
> Is that true that a correlation matrix from a multivariate normal
> distribution must be positive semidefinite?
>
> Thanks very much,
>
> Tony
>

Depends on the definition. Check

http://en.wikipedia.org/wiki/Multivariate_normal_distribution

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- ***References***:
  - ***Correlation Matrix of a Multivariate Normal Distribution and Positive Semidefinite***
    - *From:* tonylpan

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