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2 For  $R_u$  to be nonsingular, we require  $r_{12} = r_{21}$  for real data, this condition reduces to Since this is quadratic in  $r_{12}$ , we may impose the following condition on  $r_{12}$  for nonsingularity of  $R_u$ : where 1.4 We are given This matrix is positive definite because

~~Chapter 1~~

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