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2 For R_u to be nonsingular, we require $r_{12} = r_{21}$ for real data, this condition reduces to $r_{12} = r_{21}$. Since this is quadratic in r_{12} , we may impose the following condition on r_{12} for nonsingularity of R_u : where $r_{12} = r_{21}$.

1.4 We are given This matrix is positive definite because

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