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Covariance Covariance Matrix 4 PCA Theorem Let  $Q = X X^T$  Be The  $N \times N$  Matrix:  
 Notes: 1.  $Q$  Is Square 2.  $Q$  Is Symmetric 3.  $Q$  Is The Covariance matrix [aka Scatter Matrix] 4.  $Q$  Can Be Very Large (in Vision,  $N$  Is Often The Number Of Pixels In An Image!) 3th, 2024 Computing Nearest Covariance And Correlation Matrices ... Matrices 2.1 Exact Sample Variance  $V$  Co And Correlation Matrices There Are Several Ways A  $W \times E \times W$  Can Construct Variance  $V$  Co And Correlation Matrices. Consider A Matrix  $P \in \mathbb{R}^{M \times N}$  Where  $H$  Each Column  $T$ s Represent  $M$  Actions Observed Of A Random Variable  $V$  And  $H$  Each  $W$  Rows Actions Observed At Particular Time. That Is,  $P_{ij}$  Is The  $i$  Th Action Observed Of  $j$  Random ... 4th, 2024 Chapter 4 Covariance, Regression, And Correlation Chapter 4 Covariance, Regression, And Correlation "Co-relation Or

Correlation Of Structure” Is A Phrase Much Used In Biology, And Not Least In That  
 Branch Of It Which Refers To Heredity, And The Idea Is Even More Frequent, 2024.  
 Data, Covariance, And Correlation Matrix  
 The Covariance Matrix Properties  
 Variances Are Nonnegative  
 Variances Are Sums-of-squares, Which Implies That  $S^2_{jj} \geq 0$ .  $S^2_{jj} > 0$  As Long As There Does Not Exist An Such That  $X_j = 1$  In This Implies That...  $\text{Tr}(S) \geq 0$  Where  $\text{Tr}()$  Denotes The Matrix Trace Function  
 $\sum_{j=1}^p \lambda_j \geq 0$  Where  $(\lambda_1, \dots, \lambda_p)$  Are The Eigenvalues Of  $S$  If  $N$