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2 For  $R_u$  to be nonsingular, we require  $\text{rank } R_u = n$ . With  $r_1 = r_2 = \dots = r_n$  for real data, this condition reduces to Since this is quadratic in  $r$ , we may impose the following condition on  $r$  for nonsingularity of  $R_u$ : where 1.4 We are given This matrix is positive definite because

### Chapter 1

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