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2 For R_u to be nonsingular, we require $\text{rank}(R_u) = n$. With $r_1^2 = r_2^2$ for real data, this condition reduces to $r_1 \neq r_2$. 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 4~~

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