Subject: Re: Covariance Matrices in RhoCandidates
Posted by StefanoSpataro on Wed, 16 Apr 2014 16:01:00 GMT
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Sorry but I have not well understood, please excuse my ignoramce.
I suppose there can be negative values inside the covariance matrix, apart from the diagonal elements which must be positive. Now, how the eigenvectors enter and play a role? Are negative eigenvectors really problematic?