Subject: Not positive definite correlation matrix Posted by kptanalgo on Tue, 14 Jun 2022 07:32:53 GMT

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Hi!

In the Nepal Further Analysis of their 2006 DHS, technical note #3 indicates removing problematic variables from the PCR because the correlation matrix turns out to be "not positive definite". May we get some guidance as to how said problematic variables are identified?

Thank you in advance.

Klaren

Reference: https://dhsprogram.com/pubs/pdf/FA53/FA53.pdf