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(a) A sample from a d -dimensional multivariate normal distribution with mean and covariance matrix can be generated by applying the inverse of the whitening transformation of equation (44):.

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to a vector and adding λ . Here is the matrix whose columns are the orthonormal eigenvectors of A , and D is the diagonal matrix of eigenvalues. Thus, $U^T A U = D$. To generate many such samples, repeat the transformation ...

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