Subject: Re: Normally distributed vectors
Posted by Emilio Martines on Thu, 11 Jun 1998 07:00:00 GMT
View Forum Message <> Reply to Message

I sent by mistake my reply just to Ewan Macpherson, instead of the whole newsgroup. However, since it might be of interest to other people, I post it here together with his reply.

```
>>>
>>>  All you need to do is generate each component from
>>>  independent normal distributions.
>>>
>>
>>  Hmmm... I might be wrong, but I think that this is true only if the
>>  covariance matrix (the 3X3 matrix made up of variances and
>>  covariances) is diagonal. In the other cases, I should find the
>>  basis where it is diagonal, sample from independent normal
>>  distributions, and then go back to the original basis. Just some
>>  linear algebra.
>
>  Yes indeed.  I misread the part of your message where you
>  specified NON-zero covariances.  Oops!
>  cheers,
>  --
>  Ewan Macpherson   <emacpher@umich.edu>
>  Central Systems Laboratory
>  Kresge Hearing Research Institute
>  http://www-personal.umich.edu/~emacpher
```

So, thanks Ewan for your attempt. Of course, my original request is still valid. Greetings to everyone.

Emilio