
Subject: Re: Normally distributed vectors

Posted by [Ewan A. Macpherson](#) on Wed, 10 Jun 1998 07:00:00 GMT

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Emilio Martines wrote:

> Hello, I am looking for a routine to generate random 3-component vectors
> sampled from a 3-dimensional normal distribution (with non-zero covariances of
> course...). I think that I know how to write it, but being rather lazy I hope
> that someone out there has already done it... Thanks in advance.

All you need to do is generate each component from
independent normal distributions.

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Ewan Macpherson <emacspher@umich.edu>

Central Systems Laboratory

Kresge Hearing Research Institute

<http://www-personal.umich.edu/~emacspher>
