Subject: Generation of another Gaussian random variable from a given one...
Posted by d.poreh on Sat, 28 Jan 2017 04:15:36 GMT
View Forum Message <> Reply to Message

Folks,
I have a Gaussian random variable with zero mean, and variance (f_x). I need to generate another Gaussian random variable with zero mean, and another variance, that would be correlated with the first one (f_x) with the correlation coefficient of say *r*.
I need some suggestions...
Thanks for any kind of helps in advances,
Cheers,
Dave