Subject: Re: Generation of another Gaussian random variable from a given one...
Posted by d.poreh on Sat, 28 Jan 2017 04:29:46 GMT
View Forum Message <> Reply to Message

On Saturday, January 28, 2017 at 7:45:38 AM UTC+3:30, dave poreh wrote:
> 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

... I mean at the end we should have:
corr(f_x, f_y) = r
The correlation between two Gaussian random variable with zero mean, and variance should be = r