
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

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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:

$\text{corr}(f_x, f_y) = r$

The correlation between two Gaussian random variable with zero mean, and variance should be = r
