Subject: Normally distributed vectors
Posted by Emilio Martines on Wed, 10 Jun 1998 07:00:00 GMT
View Forum Message <> Reply to Message

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.

Emilio