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(a) A sample from a d-dimensional multivariate normal distribution with mean and covariance matrix can be generated by applying the inverse of the whitening transformation of equation (44):. to a vector and adding .Here is the matrix whose columns are the orthonormal eigenvectors of , and is the diagonal matrix of eigenvalues. Thus, is .To generate many such samples, repeat the transformation ...

Chapter 2 Solutions | Pattern Classification 2nd Edition ...
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