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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  $\mu$ . Here is the matrix whose columns are the orthonormal eigenvectors of  $\Sigma$ , and  $\Lambda$  is the diagonal matrix of eigenvalues. Thus,  $\Sigma = \Lambda V^T V$ . To generate many such samples, repeat the transformation ...

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