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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 ...

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Solutions to Selected Problems In: Pattern Classification by Duda, Hart, Stork John L. Weatherwax * February 24, 2008 Problem Solutions Chapter 2 (Bayesian Decision Theory) Problem 11 (randomized rules) Part (a): Let $R(x)$ be the average risk given measurement x .

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