ON SIMULATION OF A MULTIVARIATE NORMAL DISTRIBUTION

Jesus F. Lopez FIDALGO and Ion VĂDUVA University of Salamanca University of Bucharest

Abstract

This note presents a method for simulating a multivariate normal vector of a large dimension, by reducing the problem to simulating normal and conditional normal random vectors of smaler dimensions.

Key words: multivariate normal distribution, random vari ate simulation.

AMS Subject classification: 60E05, 60E10, 62E10.