Week 4 Assignmen: Markov Chain Monte Carlo

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Explore bivariate normal distribution density using MCMC.

1 Bivariate normal distribution

Set parameters of bivariate normal distribution $< \mu_1, \mu_2, \sigma_1, \sigma_2, \rho >$

```
myDenParams <- c(1, 1, 5, 5, .8)
```

Create a function den<-function(argmts,params), where argmts is vector $< x_1, x_2 >$ and params is vector of distribution parameters $< \mu_1, \mu_2, \sigma_1, \sigma_2, \rho >$ implementing formula for bivariate normal distribution density