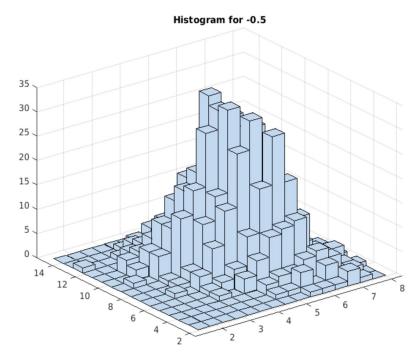
MA 323 (2020) Monte Carlo Simulation: LAB 06 Jay Vikas Sabale 180123019

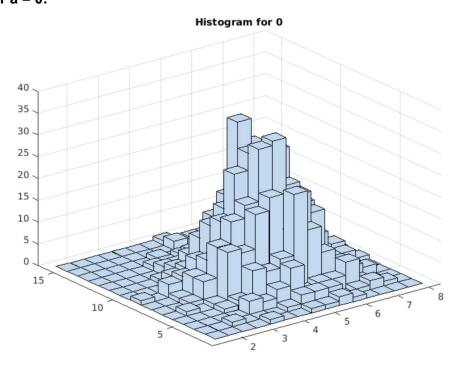
Problem I (Implicit Implementation)

## **Problem II**

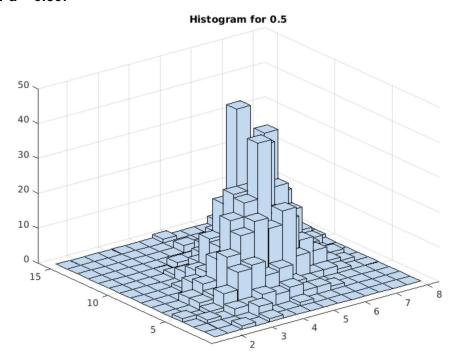
### 1. For a = -0.50:



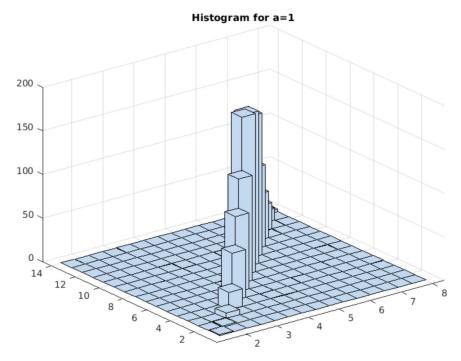
#### 2. For a = 0:



#### 3. For a = 0.50:



#### 4. For a = 1:

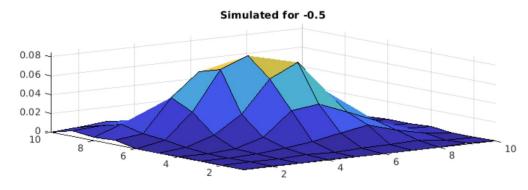


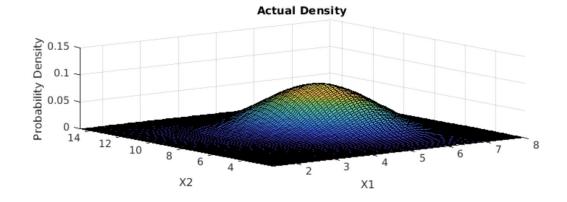
Since, for a = 1, the Sigma matrix is Singular (determinant is zero). Therefore the probability density function f(X, Y) does not exist. Hence, the difference.

### **Problem III**

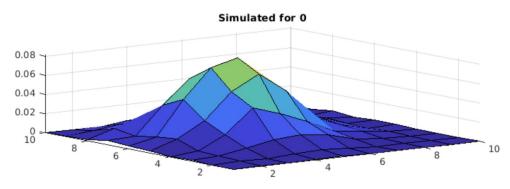
# **Actual Densities and Simulated Densities Surface plots are as following:**

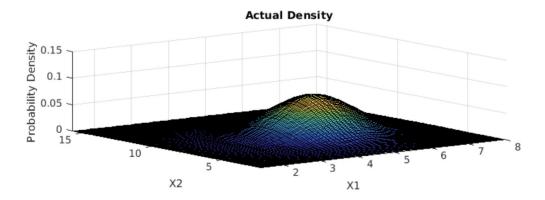
### 1. For a = -0.50:



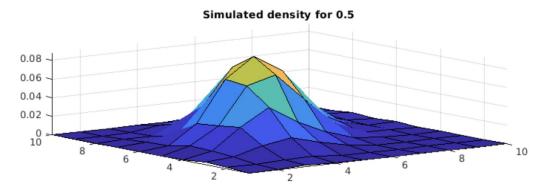


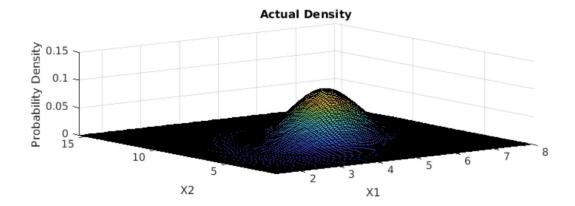
## 2. For a = 0:



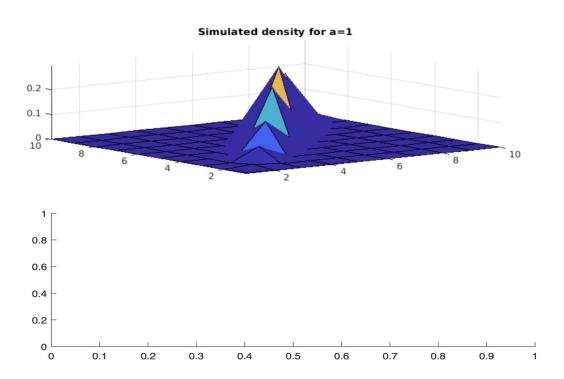


#### 3. For a = 0.50:





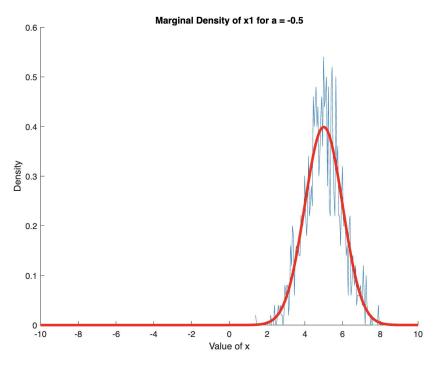
### 4. For a = 1:

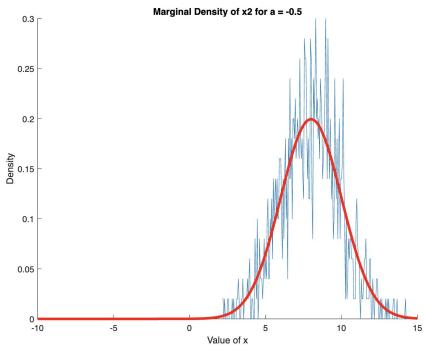


Since, for a = 1, the Sigma matrix is Singular (determinant is zero). Therefore the probability density function f(X, Y) does not exist. Hence, the difference.

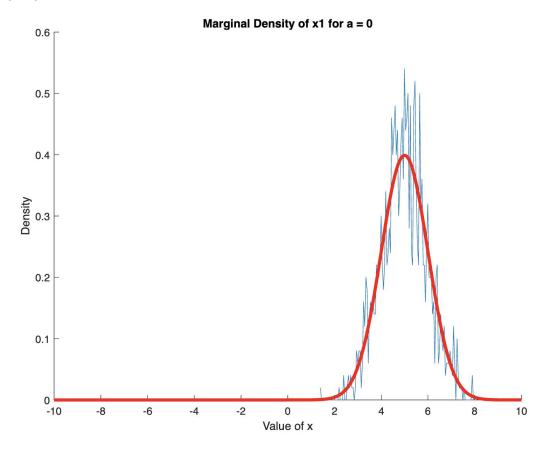
# **Actual Marginal Densities and Simulated Marginal Densities are plotted are as following:**

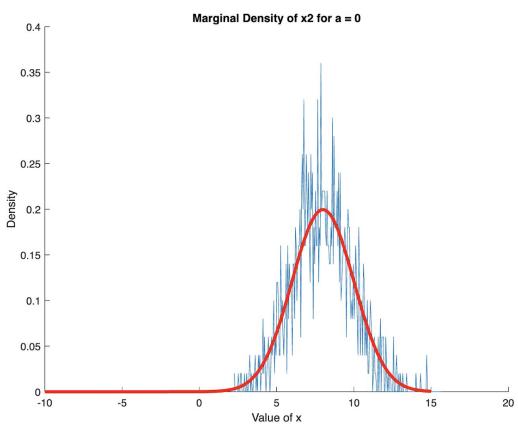
## 1. For a = -0.50:



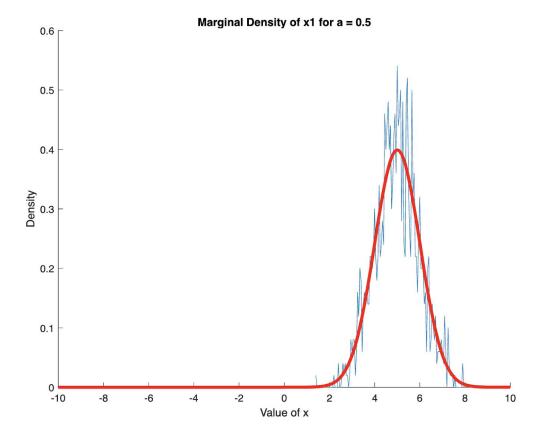


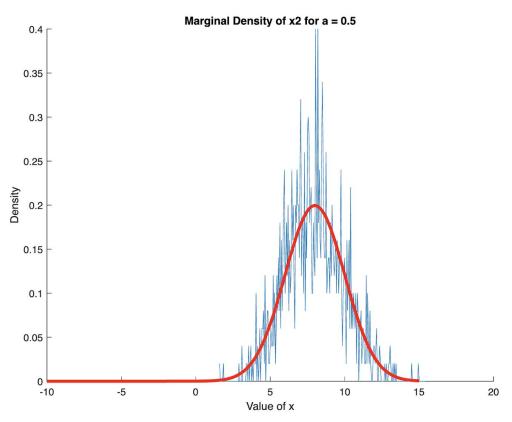
# 2. For a = 0:





# 3. For a = 0.50:





# 4. For a = 1:

