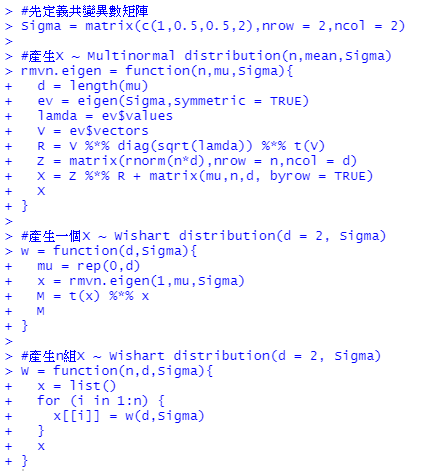
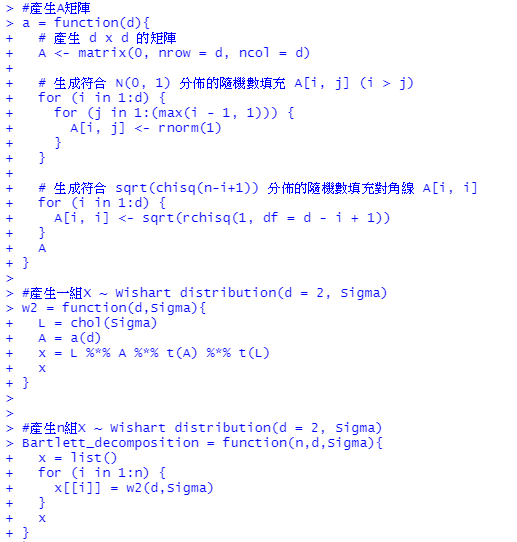


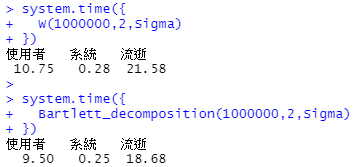
a. A random sample of size n from multinormal distribution(d, mu = 0, sigma )



b. A method based on Bartlett’s decomposition



Compare which method is more efficiency



The method based on Bartlett’s decomposition is more efficiency.