

Sample generation and cross-covariance

Starting from the distribution that you have fitted last time:

- Generate 80 samples from an Hyper-Exponential distribution with the parameters obtained from the fitting procedure.
- Compare, with a P-P plot, the samples just generated against the data trace you used last time to perform fitting.
- Compute the cross-covariance of both the data trace and the generated samples, for lags $m=1$, $m=2$ and $m=3$.

This exercise is mandatory and must be presented at the exam!