mvn_distribution

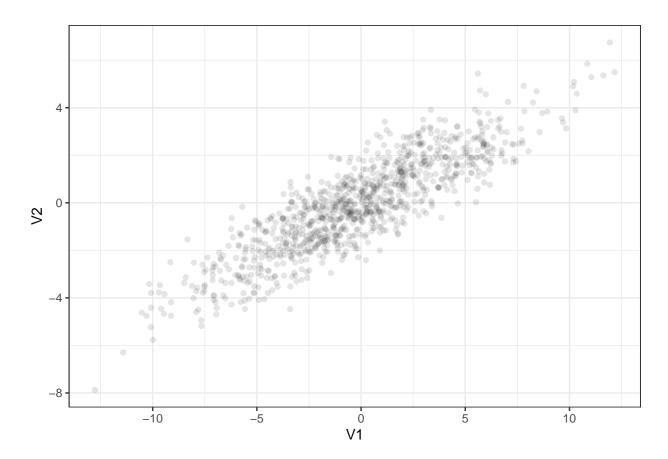
Sachith M Gunawardane

2023-05-27

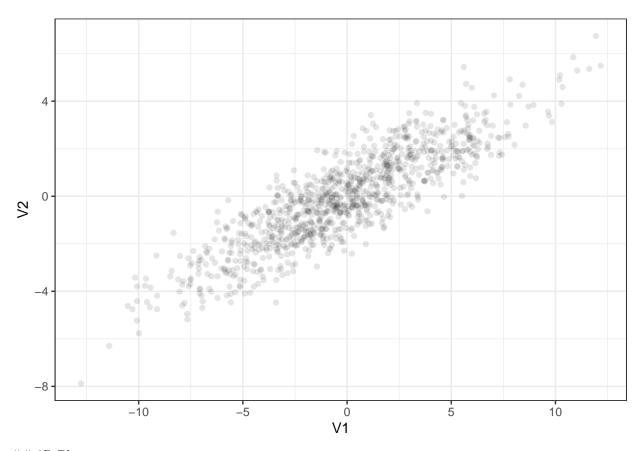
```
library(ggplot2)
library(mvtnorm)
library(MASS)
```

```
#population
# population cov matrix
v <- matrix(c(16,7,7,4), nrow = 2, ncol = 2 , byrow = TRUE)
# True mean
mu <- c(0,0)
n <- 1000

d1 <- as.data.frame(rmvnorm(n, mean = mu, sigma = v))
ggplot(d1, aes(V1, V2)) +geom_point(alpha = 0.1) + theme_bw()</pre>
```



```
d2 <- as.data.frame(rmvnorm(n, mean = mu, sigma = v))
ggplot(d1, aes(V1, V2)) +geom_point(alpha = 0.1) + theme_bw()</pre>
```

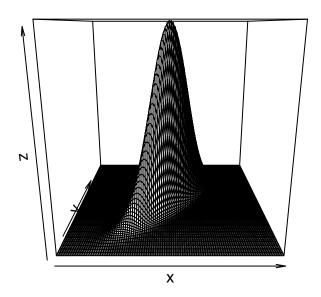


3D Plot

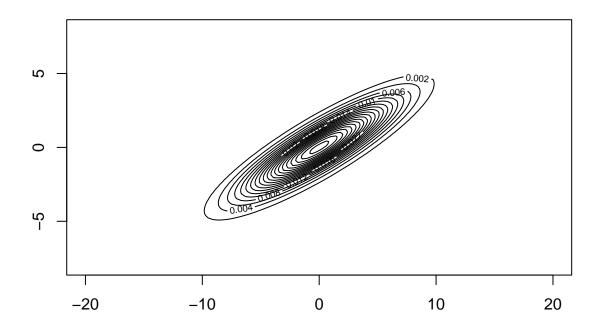
```
x <- seq(-20, 20, length = 100)
y <- seq(-8,8, length = 100)

calc.z <- function(x,y,mu,sigma)
{
    z <- matrix(ncol = length(y), nrow = length(x))
    for (i in 1:length(x))
    {
        for (j in 1:length(y)){
            z[i,j] <- dmvnorm(c(x[i],y[j]), mean = mu , sigma = sigma)
        }
    }
    return(z)
}

z <- calc.z ( x,y, mu, v)
persp(x,y,z,theta=0)</pre>
```



contour(x, y, z, nlevels= 20)



```
p1 <- ggplot(d1, aes(V1,V2))
p1 + geom_point(alpha = 0.1) + geom_density_2d()+theme_bw()</pre>
```

