Generate 2*n*p = 400 iid N(0,1) samples, re-arrange them to be a 200-by-2 matrix; scale them by sd outside to make them like samples from N(0, s^2)

```
m1 = c(1,0);
m0 = c(0,1);
n = 100;  p = 2;
traindata = matrix( rnorm(2*n*p), 2*n, p)*s +
            rbind( matrix(rep(m1, n), nrow = n, byrow=TRUE),
                   matrix(rep(m0, n), nrow = n, byrow=TRUE))
```

Repeat m1, a 2-by-1 row vector, 100 times to form a 100-by-2 matrix

Repeat m0, a 2-by-1 row vector, 100 times to form a 100-by-2 matrix

Row bind the two matrices to form a 200-by-2 matrix, so the first 100 rows of the train data are generated from normal with mean m1 and the remaining 100 rows are from normal with mean m0.