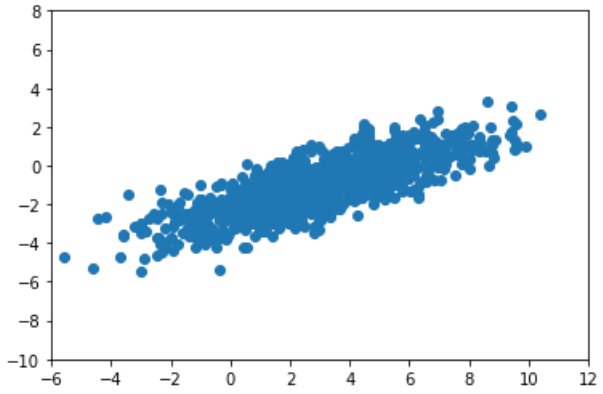
Question 3a

In [ ]:
```
import numpy as np
import matplotlib.pyplot as plt
```

In [ ]:
```
sig = np.array([[7,3],[3,2]])
L = np.linalg.cholesky(sig)
```

In [ ]:
```
x1 = []
x2 = []
for i in range(1000):
  x = np.random.randn(2,1)
  temp = L@x
  x1.append(temp[0]+3)
  x2.append(temp[1]-1)
```

In [ ]:
```
plt.scatter(x1,x2)
plt.ylim((-10,8));
plt.xlim((-6,12));
```



In [ ]:
```

```