

Computer Assignment 02

Task 1: Use Matlab to generate a sufficiently large matrix A of size $N \times N$ with IID entries. The entries of the matrix A can follow the distribution of your choice, except Gaussian.

Hint: Research these functions in Matlab to generate the random matrix entries: `expnrnd()`, `rand()`, `raylrnd()`, ..., and many more. You can use any distribution except Gaussian.

```
>> N = 500;  
>> A = poissrnd(1, [N N]);
```

Task 2: Form a vector a (of size $N \times 1$) by selecting the first column of the matrix A , i.e. $a = A(:,1)$. The entries of this vector should follow the distribution of A .

```
>> a = A(:,1);
```

Task 3: Form a vector z (of size $N \times 1$) by summing the columns (or rows) of the matrix A , i.e. $z = \text{sum}(A')$. The entries of this vector should follow the Gaussian distribution by the CLT.

```
>> z = sum(A);
```

Task 4: Use the generated data in Tasks 2 and 3 to plot the PDF of a and z .

Hint: you may find this Matlab function helpful for this Task `histogram(.)`.

```
>> subplot(2,1,1)  
histogram(a, 'Normalization', 'pdf')  
subplot(2,1,2)  
histogram(z, 'Normalization', 'pdf')
```

