

Assignment -0

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Course Number : CS512

Semester – Fall 2018

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DL: / / Pg.no:

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(A)

$$A = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}, \quad B = \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}, \quad C = \begin{bmatrix} -1 \\ 1 \\ 3 \end{bmatrix}$$

$$\begin{aligned} (1) \quad 2A - B &= 2 \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} - \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} \\ &= \begin{bmatrix} 2 \\ 4 \\ 6 \end{bmatrix} - \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} \\ &= \begin{bmatrix} -2 \\ -1 \\ 0 \end{bmatrix} \end{aligned}$$

(2)

$$\begin{aligned} \|A\| &= \sqrt{(1)^2 + (2)^2 + (3)^2} \\ &= \sqrt{1 + 4 + 9} \\ &= \sqrt{14} \end{aligned}$$

Angle of A relative to the positive X axis is,

$$V_2 = (1, 0, 0)$$

$$\text{Angle} = \cos^{-1} \left( \frac{A \cdot V_2}{|A| |V_2|} \right)$$

$$= \cos^{-1} \left( \frac{(1, 2, 3) \cdot (1, 0, 0)}{\sqrt{14} \cdot 1} \right)$$

$$= \cos^{-1} \left( \frac{1}{\sqrt{14}} \right)$$

$$= \cos^{-1} \left( \frac{1}{\sqrt{14}} \right)$$

$$= 1.3002^\circ$$

$$= 1.3002^\circ$$

Unit vector in the direction of  $A$  is,

therefore,  $u_A = \frac{\vec{A}}{|\vec{A}|} = \left( \frac{1}{\sqrt{14}}, \frac{2}{\sqrt{14}}, \frac{3}{\sqrt{14}} \right)$

direction cosine of A.

$$\cos \alpha = \frac{A_x}{|A|} = \frac{1}{\sqrt{14}}$$

$$\cos \beta = \frac{A_y}{|A|} = \frac{2}{\sqrt{14}}$$

$$\cos \gamma = \frac{A_z}{|A|} = \frac{3}{\sqrt{14}}$$

$$A \cdot B = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} \cdot \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix} = \begin{bmatrix} 4 \\ 10 \\ 18 \end{bmatrix}$$

(5)

$$\begin{aligned}
 A \cdot B &= A_x \times B_x + A_y \times B_y + A_z \times B_z \\
 &= 1 \times 4 + 2 \times 5 + 3 \times 6 \\
 &= 4 + 10 + 18 \\
 &= 32
 \end{aligned}$$

$$\begin{aligned}
 B \cdot A &= B_x \times A_x + B_y \times A_y + B_z \times A_z \\
 &= 4 \times 1 + 5 \times 2 + 6 \times 3 \\
 &= 32
 \end{aligned}$$

(6)

The angle between A and B is,

$$\begin{aligned}
 \text{Angle} &= \cos^{-1} \left( \frac{A \cdot B}{|A| |B|} \right) \\
 &= \cos^{-1} \left( \frac{(1, 2, 3) \cdot (4, 5, 6)}{\sqrt{14} \sqrt{77}} \right) \\
 &= \cos^{-1} \left( \frac{32}{\sqrt{14} \sqrt{77}} \right) \\
 &= 0.2257
 \end{aligned}$$

(7)

If A and X is perpendicular where  $X = (x, y, z)$  then  $A \cdot X = 0$ .

$$\begin{aligned}
 A \cdot X &= x + 2y + 3z = 0 \\
 \therefore X &= 2 + 2(2) + 3(-2) = 0
 \end{aligned}$$

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(8)

$$A \times B = \begin{pmatrix} 2 \times 6 - 3 \times 5 & 3 \times 4 - 1 \times 6 & 1 \times 5 - 2 \times 4 \\ -3 & 6 & -3 \end{pmatrix}$$

$$B \times A = \begin{pmatrix} 5 \times 3 - 6 \times 2 & 6 \times 1 - 4 \times 3 & 4 \times 2 - 5 \times 1 \\ 3 & -6 & 3 \end{pmatrix}$$

(9)

→ Vector which is perpendicular to both A and B is, ~~X where~~  ~~$\vec{X} = (x, y, z)$~~

$$A \cdot \vec{X} = x + 2y + 3z = 0$$

$$B \cdot \vec{X} = 4x + 5y + 6z = 0$$

given vector  $\vec{A}$  and  $\vec{B}$ , we know that  $\vec{A} \times \vec{B}$  is a vector that is perpendicular to both  $\vec{A}$  and  $\vec{B}$ .

$$\vec{X} = \begin{vmatrix} \hat{i} & \hat{j} & \hat{k} \\ 1 & 2 & 3 \\ 4 & 5 & 6 \end{vmatrix}$$

$$= -3\hat{i} + 6\hat{j} - 3\hat{k}$$

$$= (-3, 6, -3)$$

Also,  $A \cdot X$  and  $B \cdot X$  is zero, so  $\vec{X} = (-3, 6, -3)$  is perpendicular to both the vectors.

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(10)

→ To find a dependency we take constant  $x, y, z$  such that  $xA + yB + zC = 0$ .

$$\begin{bmatrix} 1 & 4 & -1 & | & 0 \\ 2 & 5 & 1 & | & 0 \\ 3 & 6 & 3 & | & 0 \end{bmatrix}$$

$$\frac{R_3}{3} \rightarrow R_3$$

$$\begin{bmatrix} 1 & 4 & -1 & | & 0 \\ 2 & 5 & 1 & | & 0 \\ 1 & 2 & 1 & | & 0 \end{bmatrix}$$

$$R_3 - R_1 \Rightarrow R_3$$

$$\begin{bmatrix} 1 & 4 & -1 & | & 0 \\ 2 & 5 & 1 & | & 0 \\ 0 & -2 & 2 & | & 0 \end{bmatrix}$$

$$\frac{R_3}{2} + R_3$$

$$\begin{bmatrix} 1 & 4 & -1 & | & 0 \\ 2 & 5 & 1 & | & 0 \\ 0 & -1 & 1 & | & 0 \end{bmatrix}$$

$$C_3 + C_1 \rightarrow C_3$$

$$\begin{bmatrix} 1 & 3 & -1 & | & 0 \\ 2 & 6 & 1 & | & 0 \\ 0 & 0 & 1 & | & 0 \end{bmatrix}$$

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$$R_2 - R_3 \rightarrow R_2$$

$$\left[ \begin{array}{ccc|c} 1 & 3 & -1 & 0 \\ 2 & 6 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

$$R_3 + R_1 \rightarrow R_1$$

$$\left[ \begin{array}{ccc|c} 1 & 3 & 0 & 0 \\ 2 & 6 & 0 & 0 \\ 0 & 0 & 1 & 0 \end{array} \right]$$

$$\begin{aligned} x + 3y &= 0 \\ 2x + 6y &= 0 \\ z &= 0 \end{aligned}$$

$$\therefore y = \frac{-x}{3}$$

$$xA + yB + zC = 0$$

$$\therefore xA - \frac{x}{3}B = 0$$

$$\therefore 3A = B$$

This is not true, so A, B and C are linearly independent.



(11)

$$A = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix}$$

$$A^T = [1 \ 2 \ 3]$$

$$A^T B = [1 \ 2 \ 3] \begin{bmatrix} 4 \\ 5 \\ 6 \end{bmatrix}$$

$$= 4 + 10 + 18 \\ = 32$$

$$B^T = [4 \ 5 \ 6]$$

$$A B^T = \begin{bmatrix} 1 \\ 2 \\ 3 \end{bmatrix} [4 \ 5 \ 6]$$

$$= \begin{bmatrix} 4 & 5 & 6 \\ 8 & 10 & 12 \\ 12 & 15 & 18 \end{bmatrix}$$



(B)

$$A = \begin{bmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix}$$

$$B = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix}$$

$$C = \begin{bmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ -1 & 1 & 3 \end{bmatrix}$$

$$\begin{aligned} (1) \quad 2A - B &= 2 \begin{bmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix} - \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 2 & 4 & 6 \\ 8 & -4 & 6 \\ 0 & 10 & -2 \end{bmatrix} - \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1 & 2 & 5 \\ 6 & -5 & 10 \\ -3 & 12 & -3 \end{bmatrix} \end{aligned}$$

(2)

$$\begin{aligned} AB &= \begin{bmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix} \\ &= \begin{bmatrix} 1+4+9 & 2+2-6 & 1-8+3 \\ 4-4+9 & 8-2-6 & 4+8+3 \\ 10-3 & 5+2 & -20-1 \end{bmatrix} \\ &= \begin{bmatrix} 14 & -2 & -4 \\ 9 & 0 & 15 \\ 7 & 7 & -21 \end{bmatrix} \end{aligned}$$

$$BA = \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix}$$

$$= \begin{bmatrix} 1+8+0 & 2-4+5 & 3+6-1 \\ 2+4+0 & 4-2-20 & 6+3+4 \\ 3-8+0 & 6+4+5 & 9-6-1 \end{bmatrix}$$

$$= \begin{bmatrix} 9 & 3 & 8 \\ 6 & -18 & 13 \\ -5 & 15 & 2 \end{bmatrix}$$

$$(3) (AB)^T = \left( \begin{bmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix} \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix} \right)^T$$

$$= \begin{bmatrix} 14 & -2 & -4 \\ 9 & 0 & 15 \\ 7 & 7 & -21 \end{bmatrix}^T$$

$$= \begin{bmatrix} 14 & 9 & 7 \\ -2 & 0 & 7 \\ -4 & 15 & -21 \end{bmatrix}$$

$$\begin{aligned}
 B^T A^T &= \begin{bmatrix} 1 & 2 & 1 \\ 2 & 1 & -4 \\ 3 & -2 & 1 \end{bmatrix}^T \begin{bmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{bmatrix}^T \\
 &= \begin{bmatrix} 1 & 2 & 3 \\ 2 & 1 & -2 \\ 1 & -4 & 1 \end{bmatrix} \begin{bmatrix} 1 & 4 & 0 \\ 2 & -2 & 5 \\ 3 & 3 & -1 \end{bmatrix} \\
 &= \begin{bmatrix} 14 & 9 & 7 \\ -2 & 0 & 7 \\ -4 & 15 & -21 \end{bmatrix}
 \end{aligned}$$

(4)

$$\begin{aligned}
 |A| &= \begin{vmatrix} 1 & 2 & 3 \\ 4 & -2 & 3 \\ 0 & 5 & -1 \end{vmatrix} \\
 &= +1(2-15) - 2(-4-0) + 3(20-0) \\
 &= -13 + 8 + 60 \\
 &= 55
 \end{aligned}$$

$$\begin{aligned}
 |C| &= \begin{vmatrix} 1 & 2 & 3 \\ 4 & 5 & 6 \\ -1 & 1 & 3 \end{vmatrix} \\
 &= 1(15-6) - 2(12+6) + 3(4+5) \\
 &= 9 - 36 + 27 \\
 &= 0
 \end{aligned}$$



(5)

To form an orthogonal set dot products of vector should be zero.

$$\begin{aligned}\text{For, vector } A &= (1, 2, 3) \cdot (4, -2, 3) \\ &= 4 - 4 + 9 \\ &= 9.\end{aligned}$$

Here, the dot product is not zero. So, A is not orthogonal set.

$$\begin{aligned}\text{For, vector } B &= (1, 2, 1) \cdot (2, 1, -4) \\ &= 2 + 2 - 4 \\ &= 0\end{aligned}$$

$$\begin{aligned}(2, 1, -4) \cdot (3, -2, 1) \\ &= 6 - 2 - 4 \\ &= 0\end{aligned}$$

$$\begin{aligned}(3, -2, 1) \cdot (1, 2, 1) \\ &= 3 - 4 + 1 \\ &= 0.\end{aligned}$$

Here, the dot product is zero. So B is an orthogonal set.

(6)

$$A^{-1} = \frac{1}{\det(A)} \text{Adj}(A)$$

$$= \frac{1}{55} \begin{bmatrix} -13 & 17 & 12 \\ 4 & -1 & 9 \\ 20 & -5 & -10 \end{bmatrix}$$

$$= \begin{bmatrix} -13/55 & 17/55 & 12/55 \\ 4/55 & -1/55 & 9/55 \\ 20/55 & -5/55 & -2/55 \end{bmatrix}$$

$$= \begin{bmatrix} -13/55 & 17/55 & 12/55 \\ 4/55 & -1/55 & 9/55 \\ 4/11 & -1/11 & -2/55 \end{bmatrix}$$

$$B^{-1} = \frac{1}{\det(B)} \text{Adj}(B)$$

$$= \frac{1}{42} \begin{bmatrix} 7 & 4 & 9 \\ 14 & 2 & -6 \\ 7 & -8 & 3 \end{bmatrix}$$

$$= \begin{bmatrix} 7/42 & 4/42 & 9/42 \\ 14/42 & 2/42 & -6/42 \\ 7/42 & -8/42 & 3/42 \end{bmatrix}$$

$$= \begin{bmatrix} 1/6 & 2/21 & 3/14 \\ 1/3 & 1/21 & -1/7 \\ 1/6 & -4/21 & 1/14 \end{bmatrix}$$

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(c)

$$A = \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix}$$

$$B = \begin{bmatrix} 2 & -2 \\ -2 & 5 \end{bmatrix}$$

(1)

Eigenvalues of  $A$  are the roots of the characteristic equation  $\det(A - \lambda I) = 0$ .

$$\det \left( \begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} - \lambda \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} \right) = 0.$$

$$\begin{vmatrix} 1-\lambda & 2 \\ 3 & 2-\lambda \end{vmatrix} = 0$$

$$\therefore \lambda^2 - 3\lambda - 4 = 0$$

$$\therefore (\lambda + 1)(\lambda - 4) = 0$$

$$\therefore \lambda = -1 \text{ or } \lambda = 4$$

The eigenvalues are  $-1, 4$ .

→ Solving  $(A - \lambda I)$  with  $\lambda = -1$ .

$$\begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} - (-1) \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix}$$

$$= \begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} - \begin{pmatrix} -1 & 0 \\ 0 & -1 \end{pmatrix}$$

$$= \therefore \begin{pmatrix} 2 & 2 \\ 3 & 3 \end{pmatrix}$$



Reducing the matrix to row echelon form,

Swap matrix rows:  $R_1 \leftrightarrow R_2$

$$\begin{pmatrix} 3 & 3 \\ 2 & 2 \end{pmatrix}$$

$$R_2 \leftarrow R_2 - \frac{2}{3} \cdot R_1$$

$$= \begin{pmatrix} 3 & 3 \\ 0 & 0 \end{pmatrix}$$

$$R_1 \leftarrow \frac{1}{3} \cdot R_1$$

$$\begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix}$$

System associated with the eigenvalue

$$(A + 1I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & 1 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

So, the equation is

$$x + y = 0$$

$$\therefore x = -y$$

$$\therefore V = \begin{pmatrix} -y \\ y \end{pmatrix}, \text{ where } y \neq 0$$

$$\therefore \text{Let } y = 1 \text{ so, } \begin{pmatrix} -1 \\ 1 \end{pmatrix}.$$

→ eigenvector for  $\lambda=4$

$$\begin{pmatrix} 1 & 2 \\ 3 & 2 \end{pmatrix} - 4 \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix} = \begin{pmatrix} -3 & 2 \\ 3 & -2 \end{pmatrix}$$

Reduce to echelon form =

$$R_2 \leftarrow R_2 + R_1$$

$$\begin{pmatrix} -3 & 2 \\ 0 & 0 \end{pmatrix}$$

$$R_1 \leftarrow -\frac{1}{3} \cdot R_1$$

$$\therefore \begin{pmatrix} 1 & -2/3 \\ 0 & 0 \end{pmatrix}$$

→ System with the eigenvalue  $\lambda=4$

$$\therefore (A - 4I) \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 1 & -2/3 \\ 0 & 0 \end{pmatrix} \begin{pmatrix} x \\ y \end{pmatrix} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}$$

$$x - \frac{2}{3}y = 0$$

$$\therefore x = \frac{2}{3}y$$

$$\text{Let } y = 1, \text{ so, } \begin{pmatrix} 2/3 \\ 1 \end{pmatrix}$$

$$\rightarrow \text{eigenvectors are } \begin{pmatrix} -1 \\ 1 \end{pmatrix}, \begin{pmatrix} 2/3 \\ 1 \end{pmatrix}$$

(2)

$$V = \begin{bmatrix} -1 & 1 \\ 2/3 & 1 \end{bmatrix}$$

$$\begin{aligned} V^{-1} &= \frac{1}{\det(V)} \operatorname{adj}(V) \\ &= \frac{-3}{5} \begin{bmatrix} 1 & -1 \\ -2/3 & -1 \end{bmatrix} \\ &= \begin{bmatrix} -3/5 & 3/5 \\ 2/5 & 3/5 \end{bmatrix} \end{aligned}$$

$$V^{-1}AV = \begin{bmatrix} -3/5 & 3/5 \\ 2/5 & 3/5 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} 1 & 2/3 \\ 1 & 1 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} -1 & 3 \\ 2 & 3 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} -1 & 2/3 \\ 1 & 1 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} -1+9 & -2+6 \\ 2+9 & 4+6 \end{bmatrix} \begin{bmatrix} -1 & 2/3 \\ 1 & 1 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} 8 & 4 \\ 11 & 10 \end{bmatrix} \begin{bmatrix} -1 & 2/3 \\ 1 & 1 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} -4 & 28/3 \\ -1 & 52/3 \end{bmatrix}$$

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$$V^{-1}AV = \begin{bmatrix} -3/5 & 3/5 \\ 2/5 & 3/5 \end{bmatrix} \begin{bmatrix} 1 & 2 \\ 3 & 2 \end{bmatrix} \begin{bmatrix} -1 & 1 \\ 2/3 & 1 \end{bmatrix}$$

$$= \frac{1}{5} \begin{bmatrix} 8 & 4 \\ 11 & 10 \end{bmatrix} \begin{bmatrix} -1 & 1 \\ 2/3 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} 6/5 & 0 \\ 11/5 & 2 \end{bmatrix} \begin{bmatrix} -1 & 1 \\ 2/3 & 1 \end{bmatrix}$$

$$= \begin{bmatrix} -6/5 & 6/5 \\ -19/15 & 21/5 \end{bmatrix}$$

(3)

→ Eigenvectors are  $= [-1, 1]$  and  $(\frac{2}{3}, 1)$

dot product of eigenvectors are  $= (-1 \times \frac{2}{3}) + (1 \times 1)$

$$= -\frac{2}{3} + 1$$

$$= \frac{1}{3}$$

(4)

→ Value of the

→ Eigenvalue of the B ~~are~~ from the above formulae  $\det(B - \lambda I) = 0$  are  $\lambda = 6$  or  $\lambda = 1$ .

→ Eigenvector for  $\lambda=1$  is  $\begin{pmatrix} 2 \\ 1 \end{pmatrix}$

→ Eigenvector for  $\lambda=6$  is  $\begin{pmatrix} -1/2 \\ 1 \end{pmatrix}$

→ dot product for eigenvectors of B is

$$= (2, 1) \cdot (-1/2, 1)$$

$$= -1 + 1$$

$$= 0.$$

(5)

→ Here, the eigenvectors of B are linearly independent of each other. So, the matrix X will be invertible.

→ Here,  $B = X \lambda X^{-1}$ . So, matrix B then called as diagonalizable.

(1)

$$(1) f(x) = x^2 + 3$$

$$f'(x) = 2x$$

$$f''(x) = 2.$$

(2)

$$g(x, y) = x^2 + y^2.$$

$$\frac{dg}{dx} = \frac{d}{dx}(x^2 + y^2)$$

$$= 2x.$$

$$\therefore \frac{dg}{dy} = \frac{d}{dy}(x^2 + y^2) = 2y.$$

(3)

$$\text{gradient vector } \nabla g(x, y) = (2x, 2y).$$

$$\nabla g = \left( \frac{dg}{dx}, \frac{dg}{dy} \right).$$

$$\therefore \frac{dg}{dx} = 2x, \quad \frac{dg}{dy} = 2y.$$

$$\nabla g = (2x, 2y).$$

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(4)

univariate gaussian distribution

$$p(x, \mu, \sigma^2) = \frac{1}{\sqrt{2\pi\sigma^2}} e^{-\frac{1}{2\sigma^2}(x-\mu)^2}$$

probability density function of univariate normal distribution, is  $= \frac{1}{\sqrt{2\pi}}$

where,  $\mu=0$ ,  $\sigma=1$