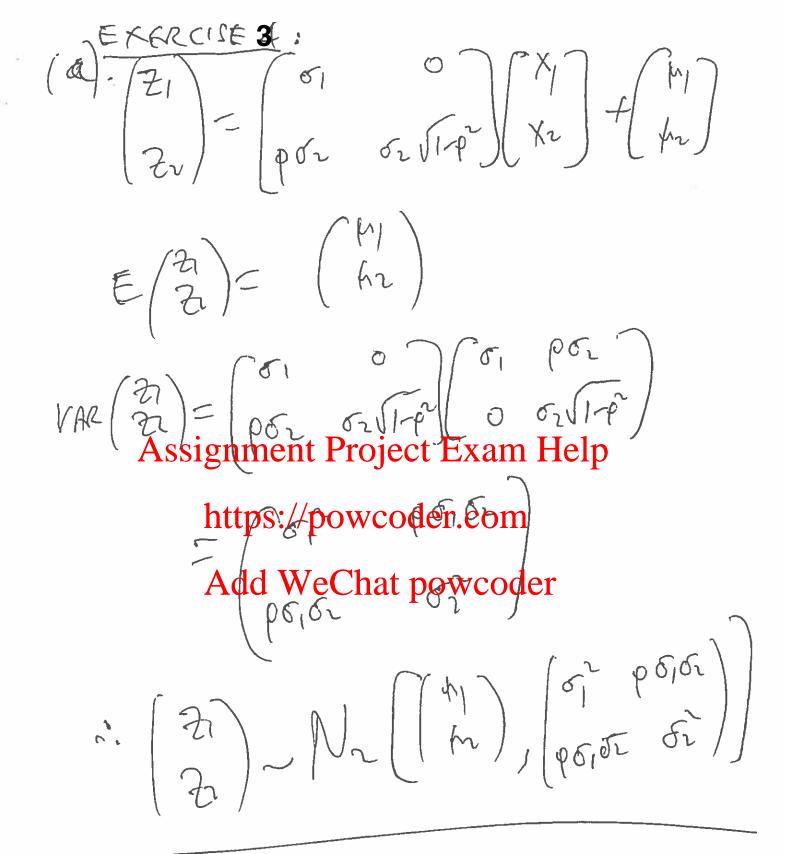
## Multivariate normal - practice problems solutions

$$\begin{array}{c}
E \times GRCISE 1: \\
M_{X,Y}(t, t) = E \\
&= E \\$$

EXERCISE 2:

(a). 
$$\times \sim N(0, T)$$
 $Y_1 = x_1 + \delta Y_3$ 
 $Y_2 = x_2 + \delta X_3$ 
 $Y_1 = x_1 + \delta Y_3$ 
 $Y_2 = x_2 + \delta X_3$ 
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 $Y_4 = x_4 + \delta X_4$ 
 $Y_4 = x_4 + \delta X_$ 

- OIZ = (T - OIZ



(b). 
$$M_{h,h}(b,b) = Ee$$

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