

Upper Cholesky root:

U			
5.0	3.0	3.0	4.6
0.0	7.1	4.9	3.1
0.0	0.0	5.3	0.7
0.0	0.0	0.0	7.3

sigma			
25	15	15	23
15	59	44	36
15	44	62	33
23	36	33	85

U*U			
25	15	15	23
15	59	44	36
15	44	62	33
23	36	33	85

	n
Simulation: n =	1000

mu, sample mean:

mu	ybar
26	26.290783
25	25.40372
24	24.555257
24	24.478302

sigma, sample covariance:

sigma			
25	15	15	23
15	59	44	36
15	44	62	33
23	36	33	85

s			
25.319332	15.919409	16.555618	23.988471
15.919409	60.80174	45.206247	39.424447
16.555618	45.206247	62.317727	35.998261
23.988471	39.424447	35.998261	85.603987