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Matrices for Random Vectors; 3.3.1 Mean Vectors; 3.3.2 Covariance Matrix; 3.3.3 Generalized Variance; 3.3.4 Standardized Distance; 3.4 Correlation Matrices; 3.5 Mean Vectors and Covariance Matrices for Partitioned Random Vectors; 3.6 Linear Functions of Random Vectors; 3.6.1 Means; 3.6.2 Variances and Covariances; 4 Multivariate Normal Distribution; 4.1 Univariate Normal Density Function
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7.6.3 Properties of and (2)

Sommario/riassunto

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