

## 18. Multivariate Normal Distributions and Conditioning

18.1. Consider the multivariate normal random vector

$$\begin{bmatrix} X_1 \\ X_2 \\ X_3 \end{bmatrix} \sim \mathcal{N} \left( \begin{bmatrix} 1 \\ 0 \\ 0 \end{bmatrix}, \begin{bmatrix} 1 & 0 & 0 \\ 0 & 1 & 0 \\ 0 & 0 & 1 \end{bmatrix} \right)$$

18.2. What is the joint pdf of  $(X_1, X_2)$  conditioned on the event  $X_3 = 0$ ?

18.3. What is the joint pdf of  $(X_1, X_2)$  conditioned on the event  $X_3 = 1$ ?

18.4. What is the joint pdf of  $(X_1, X_2)$  conditioned on the event  $X_3 = 2$ ?

18.5. What are the means  $\mu_1$  and  $\mu_2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 0$ ?

18.6. What are the means  $\mu_1$  and  $\mu_2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 1$ ?

18.7. What are the means  $\mu_1$  and  $\mu_2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 2$ ?

$$\mu_1 = \mu_2 = \mu_3 = 0$$

18.8. What are the variances  $\sigma_1^2$  and  $\sigma_2^2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 0$ ?

18.9. What are the variances  $\sigma_1^2$  and  $\sigma_2^2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 1$ ?

18.10. What are the variances  $\sigma_1^2$  and  $\sigma_2^2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 2$ ?

18.11. What are the covariances  $\rho_{12}$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 0$ ?

18.12. What are the covariances  $\rho_{12}$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 1$ ?

18.13. What are the covariances  $\rho_{12}$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 2$ ?

$$\rho_{12} = \rho_{13} = \rho_{23} = 0$$

18.14. What are the means  $\mu_1$  and  $\mu_2$  of  $(X_1, X_2)$  conditioned on the event  $X_3 = 0$ ?

$$\mu_1 = \mu_2 = 0$$

$$\sigma_1^2 = \sigma_2^2 = 1$$

$$\rho_{12} = 0$$

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