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generated by applying the inverse of the whitening transformation of equation (44):. to a vector and adding .Here is the matrix whose columns are the orthonormal eigenvectors of , and is the diagonal matrix of eigenvalues. Thus. is .To generate many such samples, repeat the transformation ...

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Pattern Classification (2nd ed) by Richard O. Duda, Peter E. Hart and David G. Stork (Wiley, 2001). This is available from Wiley or Amazon.com or of course the Stanford bookstore. Be sure that you have the third printing or later; you can check this at the bottom of the page

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