

Assignment

1. Derive the pdf of bivariate normal distribution.
2. Write the different parameters of bivariate normal distribution with their range.
3. What is normal correlation surface?
4. Obtain moment generating function of bivariate normal distribution.
5. Write moment generating function of $BVN(0, 0, 1, 1, \rho)$
6. Obtain marginal distribution of X of Bivariate normal distribution.
7. Whether the joint pdf of two normal variates is bivariate normal distribution?