

BY HENGJIAN CUI

Write (copy) the required excises, then give solutions by *yourself*.

Copy excises each other is NOT permitted!

EX17.

1. P476: 10.26. P477: 10.27.

2. Use Splus or R software to generate 1000 random numbers $\{(x_i, y_i) : 1 \leq i \leq 1000\}$ from $N(0, I_2)$ and let $z_i = \exp\{-0.5(x_i^2 + y_i^2)\}$. Draw the picture of $\{(x_i, y_i, z_i) : 1 \leq i \leq 1000\}$. Find out the skewness and kurtosis of $\{x_i^2 + y_i^2\}$.

3*. P477: 10.30. P481: 10.34.