

# Bivariate normal distribution

$$f(\mathbf{x}) = \frac{1}{\sqrt{(2\pi)^n \det(\Sigma_{\mathbf{X}})}} \exp\left(-\frac{1}{2}(\mathbf{x} - \boldsymbol{\mu})^T \Sigma_{\mathbf{X}}^{-1}(\mathbf{x} - \boldsymbol{\mu})\right)$$

$$\text{with } \boldsymbol{\mu} = \begin{pmatrix} 0 \\ 0 \end{pmatrix}, \Sigma_{\mathbf{X}} = \begin{pmatrix} 3 & 2 \\ 2 & 3 \end{pmatrix}$$

