

conditional multivariate normal distribution

Source: <http://sci.tech-archive.net/Archive/sci.stat.math/2007-10/msg00211.html>

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 - *Date:* Mon, 22 Oct 2007 07:14:44 EDT
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Hi all

First of all, I am new here but I am not new to statistics. But I need your help on this one:

I do have a multivariate normal distribution: $x \sim p(\mu, \text{sig})$

the vector x has two groups of variables, those that I know are below zero (x_{bz}), and those that I know are above zero (x_{az}).

I am interested in the conditional distribution of the x above zero: $p(x_{az} | x_{bz} < 0)$. Can someone help me derive this distribution or is this a known distribution I was too stupid to find?

thanks for all input, J

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