Lab 6

STA-360/602, Spring 2018

February 23, 2018

This will be worked in lab and will not be turned in for credit.

1. *Naive Monte Carlo* Estimate

$$I = \int_{-\infty}^{\infty} \exp(-x^4)\, dx$$

using classical or naive Monte Carlo. Provide an estimate of the standard error of your estimate. Do there seem to be any problems with it? Be sure to back up your yes/no answer with a good explanation/reasoning.