

1st part of question :

Code - ques_4a.m

In order to generate random data with the given PDF distribution , I used the concept of Inverse Transform Sampling. This concept i got from a wikipedia page whose link i am giving below https://en.wikipedia.org/wiki/Inverse_transform_sampling which describes that we should first find the inverse of the CDF of the given distribution which I described as invCDF function in my code. I have used two if conditions inside the function to consider the two cases $x < 0$ and $x > 0$ because in these two regions the invCDF is different and then we should pass the inverse CDF function random values with uniform distribution in the range $[F(a), F(b)]$ if range of x in original CDF function is $[a, b]$. So here for $x < 0$ I plug in random values in range $[0, 0.5]$ and for $x > 0$, I plug in random values in the range $[0.5, 1]$ using rand function.

2nd part of the question :

Code - ques_4b.m

Histogram plot - histogram_4b.png

CDF plot - CDF_4b.png

3rd part of question :

Code - ques_4c.png

As given in problem statement , I considered different $X_1, X_2, X_3, X_4, \dots$ and $Y = (X_1 + X_2 + \dots + X_n)/N$. The different rows of y refer to different X and I have just sorted the random values to be able to take their average as final

The final matrix contains the final random values with given pdf after taking averages of N random variables with similar pdf

4th part of question :

Histogram plots - histogram_N_2.png

 histogram_N_4.png

 histogram_N_8.png

 histogram_N_16.png

 histogram_N_32.png

 histogram_N_64.png

The histogram plots can be generated using code - ques_4e.m just by changing the value of N as required ($N=2$ or 4 or 8 or....)

CDF plot - CDF_final.png

Code for generating CDF plot - ques_4d.png

In the final matrix , I am storing data for values of N ranging from 1 to 64 but in the CDF plot , I considered only the values of N as 2, 4, 8, 16, 32 and 64.