ASM assignment 2

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Exercise 3.4

(a) Run the following simulation 200 times:

- $x_i \overset{i.i.d}{\sim} N(\mu_i, 1)$ for $i = 1, 2, \dots, 500$ $\mu_i = 3i/500$ $i_{max} = \text{index of largest } x_i$

- $d = x_{i_{max}} \mu_{i_{max}}$ (b) Plot the histogram of the 200 d values
- (c) What is the relation to Figure 3.4?

Solution

(a)