guiRejections

Rejection sampling

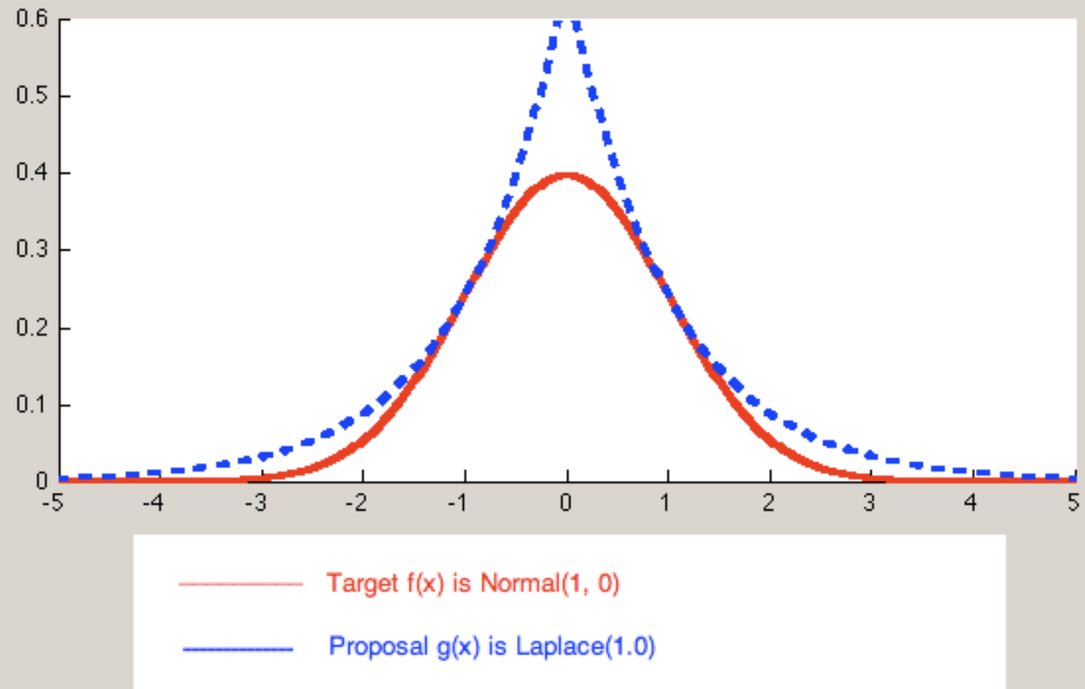
Choose to get one sample or lots of samples

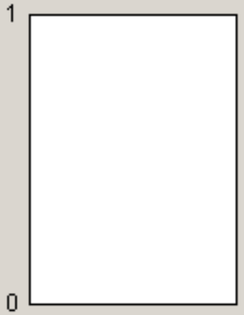
Get one sample | Generate 10 | Generate 100 | Generate all

Target distribution: Normal (0,1)

Sample size: 1000

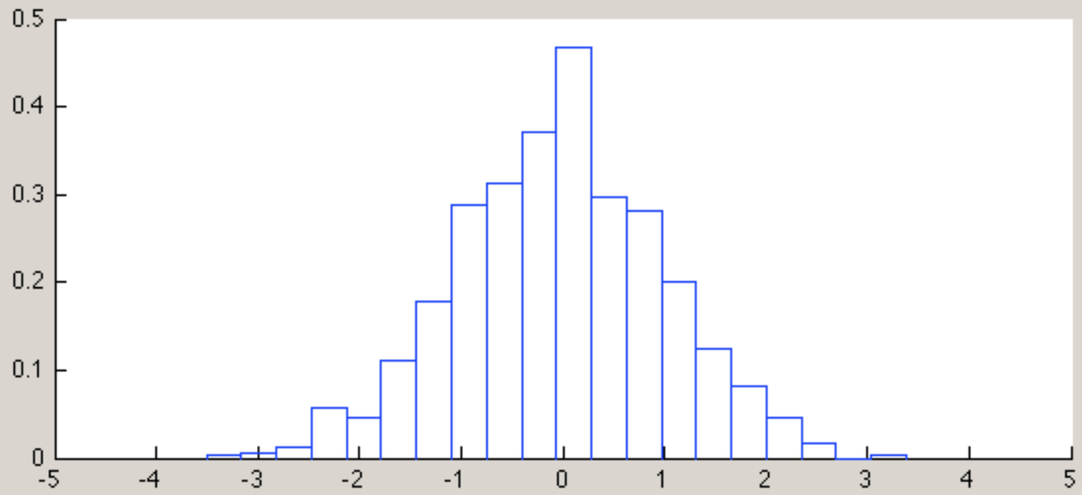
Select the commentary level here: Lots of commentary





The target probability density function (pdf) f(x) is Normal(1, 0). The proposal pdf g(x) is Laplace(1.0). We need a constant a so f(x) <= ag(x) for every x that we are trying to simulate the target f(x) over. The constant a to ensure this in this case is 1.32

Density histogram of the accumulating sample



The constant a	1.32
The proposal y	
g(y)	
f(y)	
f(y)/(ag(y))	
The uniform u	
Accepted?	
Samples	1000
Rejections	310

Random seed

Close