

Simulation and Modeling (CS 4056)

Date: Sep 22 2025

Course Instructor(s)

Dr. Mirza Mubasher Baig

Sessional-I Exam Review

Assignment

Total Time (Hrs):

Due
Before
Exam

Total Marks:

5%

Total Questions:

Instructions: Answer in the space provided. Attach extra sheets if needed

CLO 1: Demonstrate basic understanding of Probabilistic Models and their use in Simulation.

Question 1: PART A [Statistical Models in Simulation]

Part a)

- i) What is a random variable?
- ii) Provide an example of a discrete random variable defined on the population of individuals using the university cafeteria services.
- iii) Assuming the discrete random variable from the previous part follows a uniform distribution, specify its probability mass function (PMF)
- iv) Provide an example of a continuous random variable defined on the population of individuals using the university cafeteria services.
- v) Assuming the continuous random variable from the previous is exponential with $\lambda = 5$, compute the PDF of this random variable.
- vi) Using uniform random numbers between 0 and 1 and the PDF computed in previous part, find a formula to generate random number that follow the distribution of this random variable.
- vii) Using your formula from previous part generate the random numbers corresponding to the following three uniformly generated random numbers 0.1, 0.9, 0.5
- viii) Find the PDF of a continuous random variable X that is uniformly distributed between 2 and 5

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- ix) Use your PDF from the previous part to compute $P(3 < X < 4.3)$
- x) Plot the PDF of a Bernoulli random variable with $p = 0.2$
- xi) Plot the PDF of a Binomial random variable with $n = 3$ and $p = 0.2$
- xii) What is a geometric random variable? Write the expression of probability mass function of a geometric random variable.
- xiii) Read about the Poisson random variable and give a formula for the PMF of a Poisson random variable with parameter α
- xiv) Derive a formula to generate uniform random numbers from the interval $[a, b]$ using uniform random numbers distributed between 0 and 1.
- xv) What is the density function of an exponential random variable with parameter λ ?
- xvi) Derive expression for the PDF of exponential random variable of the previous part.
- xvii) Solve the following questions from Chapter 6 Exercise. {1, 3, 5, 24}
- xviii) Solve the following questions from Chapter 7 Exercise. {4 generate only three random numbers starting with a seed of your choice, 6, 10}
- xix) Using the PDF given in exercise 5 of chapter 8 derive an expression for generating random numbers with this distribution by using uniform random numbers between 0 and 1
- xx) Solve exercise 9 of chapter 8. You must do it without an explicit inverse calculation. Use the value of the function at different values to find the mapping