

## HOMEWORK ASSIGNMENT 4

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### (1) Problem A

- (a) Since `ducd` wants to find the density at the value  $x$ , it with solved original function  $f_x(x)$  with given value:

$$ducd(x, c) = \frac{3}{2 \cdot (c^{1.5} - 1)} \cdot x^{0.5}$$

- (b) `pucd` wants to find the cdf at value in  $q$ , which means it want to find the  $F_x(x)$ , which is the integral of the  $f_x(x)$ .

$$pucd(q, c) = \int_1^q \frac{3}{2 \cdot (c^{1.5} - 1)} \cdot x^{0.5} dx = \frac{q^{1.5}}{c^{1.5} - 1} - \frac{1^{1.5}}{c^{1.5} - 1} = \frac{q^{1.5} - 1}{c^{1.5} - 1}$$

- (c) `qucd` wants to find the quantiles at the values of  $q$ . This means it will get want to find the inverse of cdf function.

$$qucd(q, c) = (q \cdot (c^{1.5} - 1) + 1)^{\frac{2}{3}}$$

- (d) In `rucd`, we want to generate  $n$  random values. So, we use `runif` to generate  $n$  random values and use `qucd` to convert it into a value of quantile.

```
rucd <- function(n,c) {  
  tmp <- runif(n);  
  qucd(tmp,c);  
};
```