

$n = 100$ $y = 48$

$$\frac{p(\theta_i | y)}{\sum_{j=1}^10 p(\theta_j | y)}$$

$$u_1 = 0.356579$$

Step 2: use inverse cdf to identify the "closest" θ_i

cdf: $F(w) = \sum_{v \leq w} P(v)$

$$\{ \theta_1, \theta_2, \theta_3, \theta_4, \theta_5, \theta_6, \theta_7, \theta_8, \theta_9, \theta_{10} \}$$

$$F(\theta_4) = 0.0093$$

$$F(\theta_5) = 0.0093 + 0.7024 = 0.7117$$

$$|u_i - F(\theta_4)| = 0.347279$$

$$|u_1 - F(\theta_5)| = 0.3551208$$

← randomly draw

$$u_2 = 0.792079483345151$$

$$F(\theta_4) = 0.0093, \quad F(\theta_5) = 0.7117, \quad F(\theta_6) = 0.7117 + 0.2877 = 0.9994$$

$$\theta_5$$