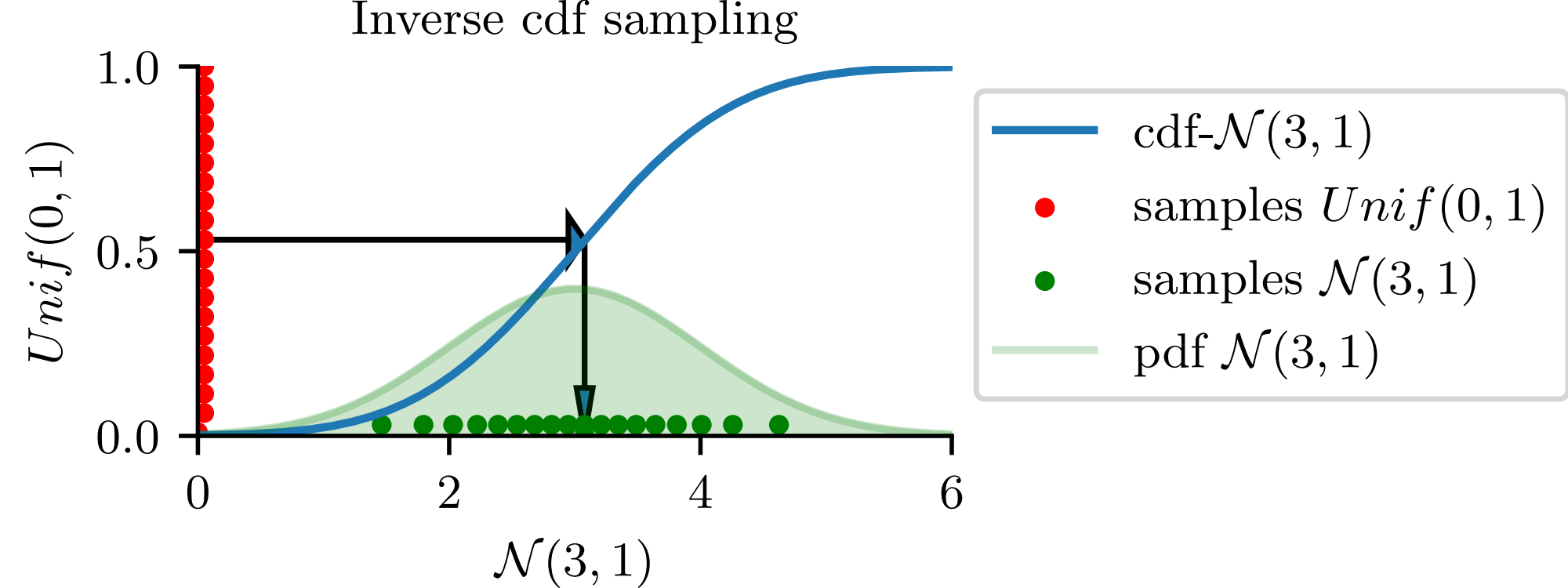
Inverse cdf sampling
1.0
0.5
0.0
$Unif(0,1)$
0
2
4
6
$\mathcal{N}(3,1)$
cdf-$\mathcal{N}(3,1)$
samples $Unif(0,1)$
samples $\mathcal{N}(3,1)$
pdf $\mathcal{N}(3,1)$