Here are the questions from [8.2 Monte Carlo approximations and Importance sampling - Quiz]

1. When can we in practice draw samples for a distribution?

Optional Answers:

1. We can always generate samples from any density function as long as the function is a proper density, i.e., it integrates to one.
2. Only when the density IS one of the standard densities for which we have pseudo-random generators, e.g., rand(), mvnrnd()...
3. Only when the density can be DESCRIBED using standard densities for which we have pseudo-random generators, e.g., rand(), mvnrnd()...

2. Could we from the expression of the weight get a feeling for how we should choose the proposal density q(x)?

Optional Answers:

1. Yes, we would like q(x) to be as small as possible as that would mean that all sampels will have max. weight.
2. Yes, we would like q(x) to be close to p(x) as that would mean that all sampels will have weights close to 1/N (as in the MC approx.).
3. No, it is not possible to see from the expression.

Thank You