

# Stochastic simulation - Exercise 1: A1 & A2

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1 Probability integral transform

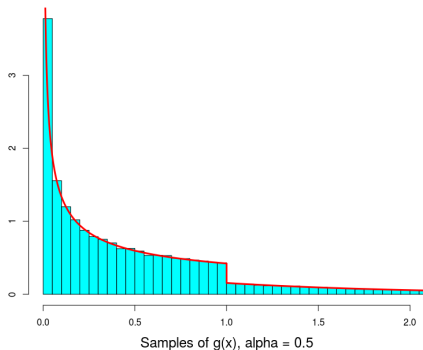
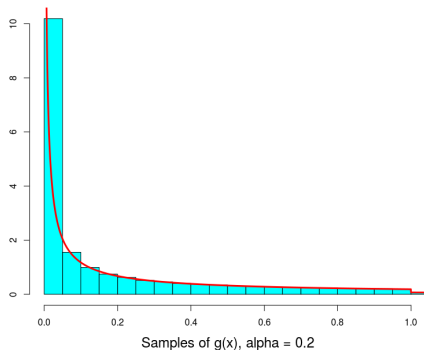
2 Rejection sampling

# Probability integral transform

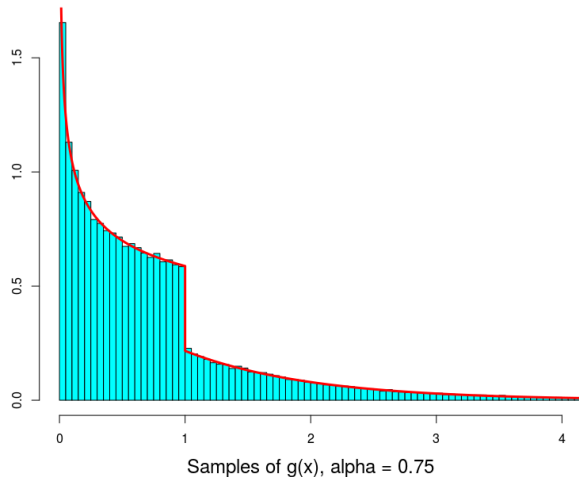
$$n = 100000$$

$$u = G(x) \implies x = G^{-1}(u)$$

Probability integral transform

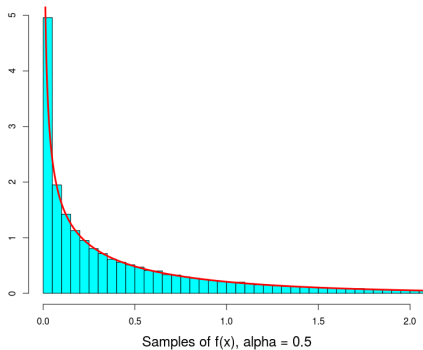
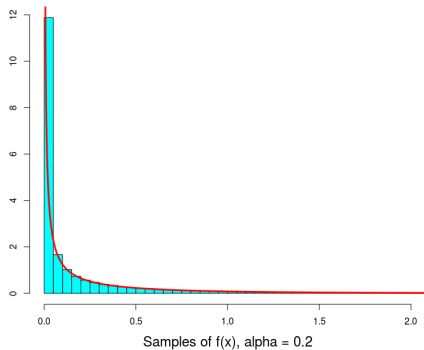


# Probability integral transform



# Rejection sampling

Rejection sampling



# Rejection sampling

