Stochastic simulation - Exercise 1: A1 & A2

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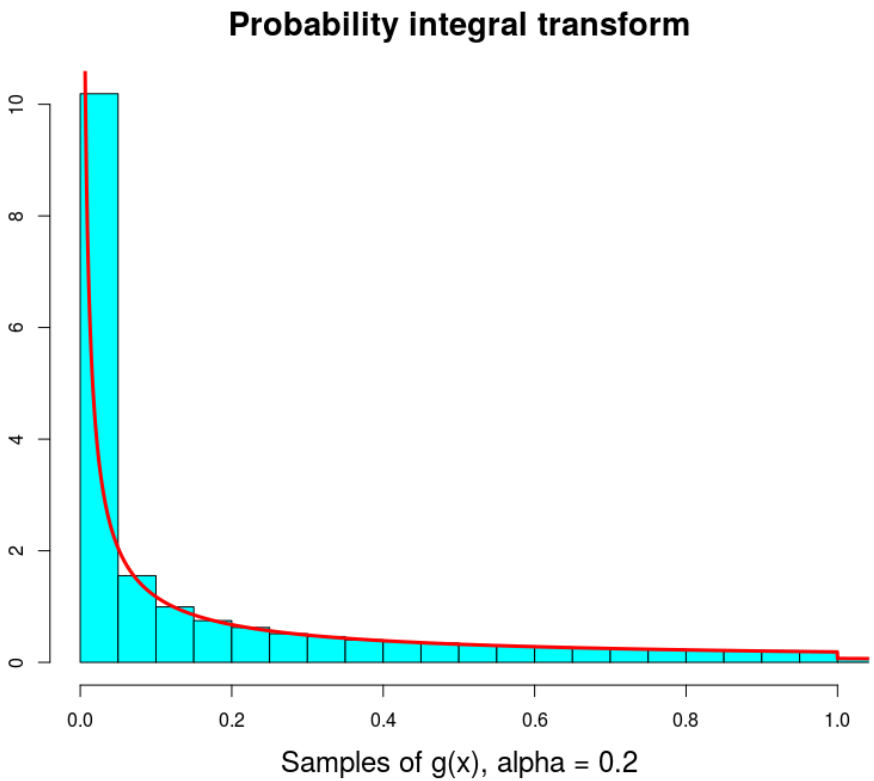
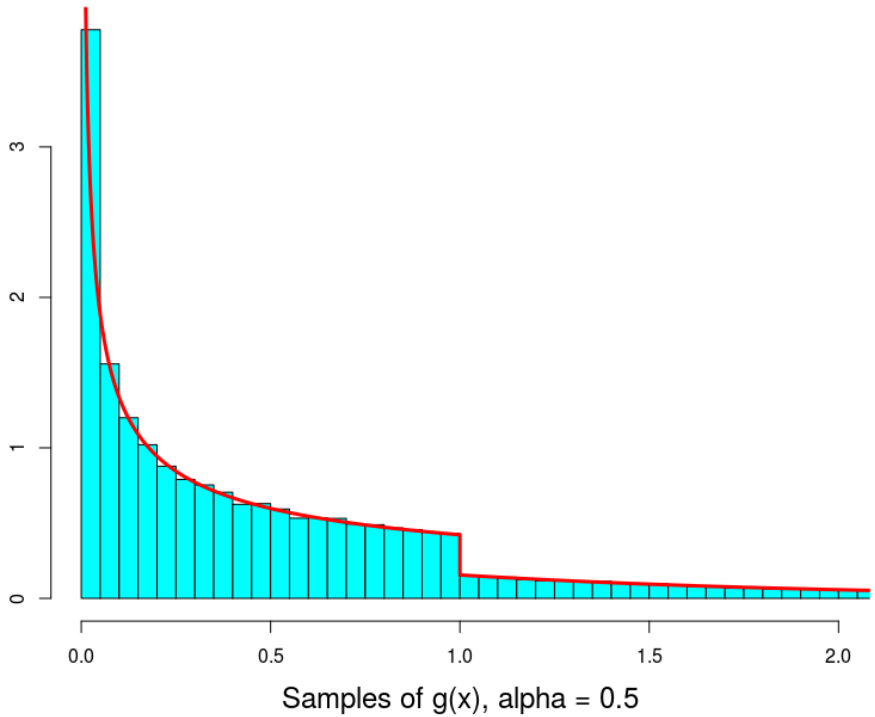
Probability integral transform

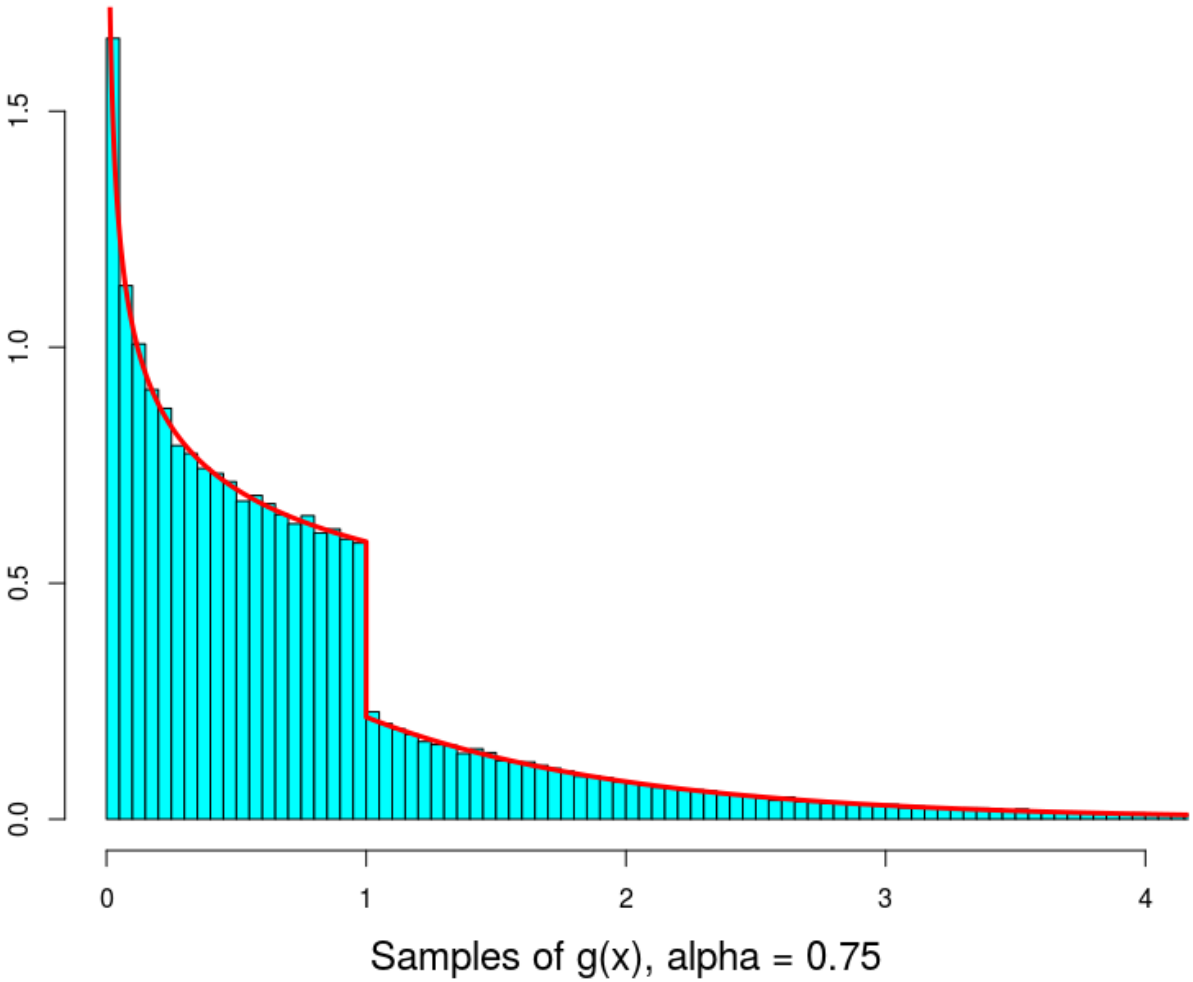
$n = 100000$

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

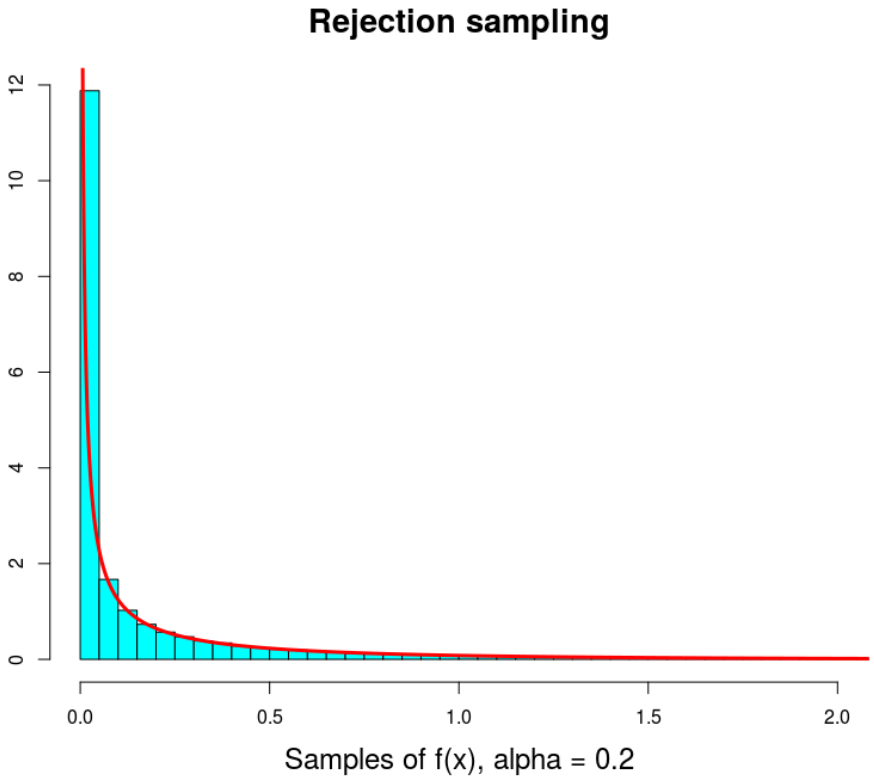


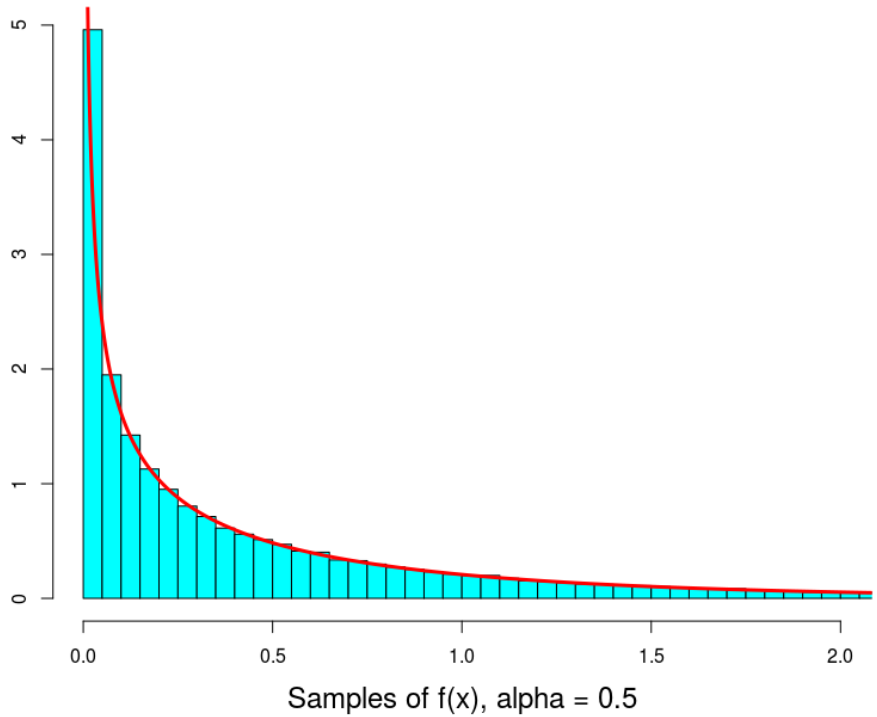
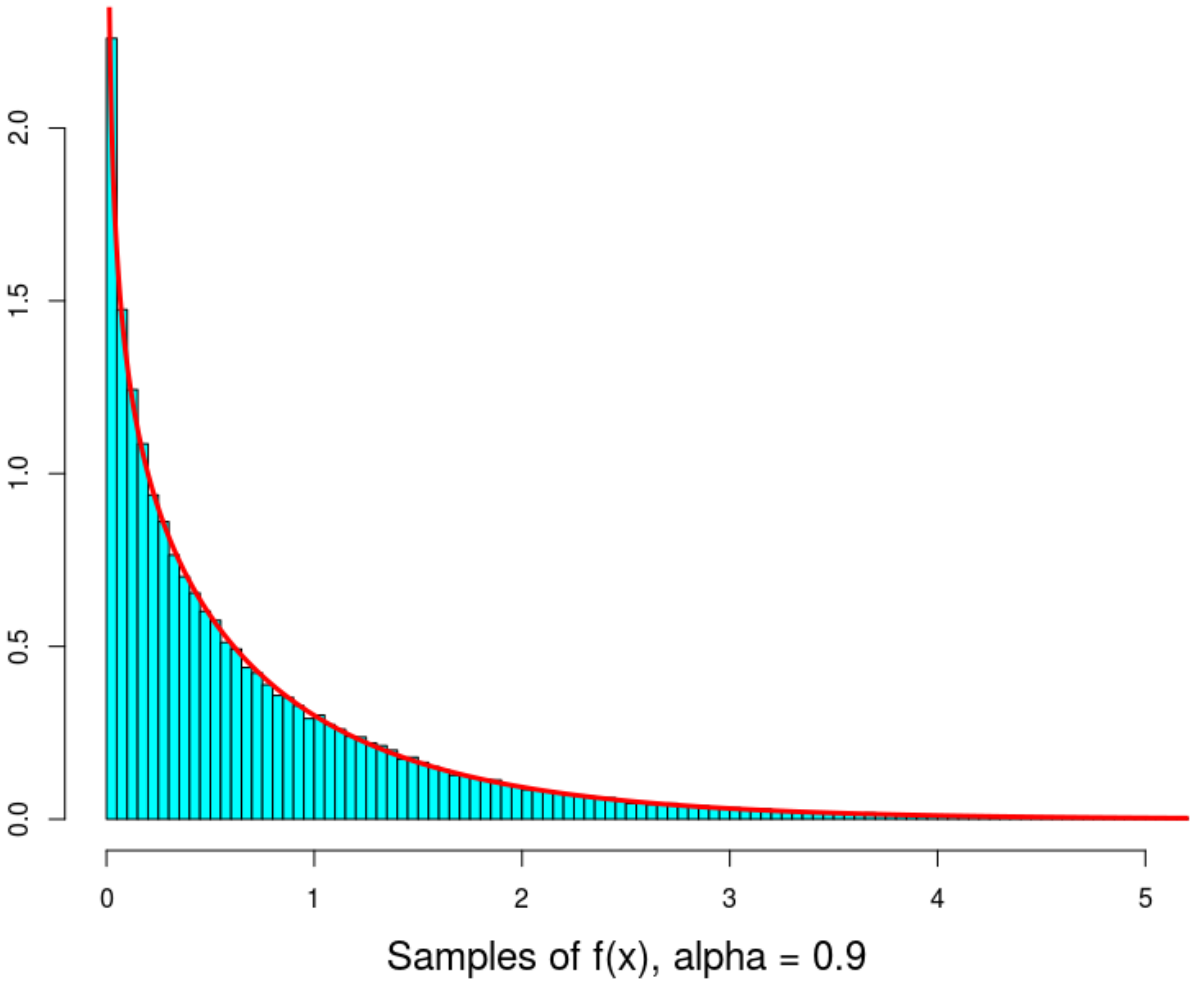


Probability integral transform



Rejection sampling





Rejection sampling