

```
#####
#####    CREATE RANDOM VARIABLES EXERCISES    #####
#####                                SOLUTIONS                                #####
#####
```

```
# Generate a binomial  $Bin(n, p)$  random variable with
#  $n = 25$  and  $p = 0.2$ . Plot histogram for a simulated
# sample and compare with the binomial mass function
# using dbinom() function in R.
```

```
# Try the R code
```

```
nsim<-5000
n=25;p=.2;
cp=pbinom(c(0:n),n,p)
X=array(0,c(nsim,1))
for(i in 1:nsim){
  u=runif(1)
  X[i]=sum(cp<u)
}
hist(X,freq=F)
lines(1:n,dbinom(1:n,n,p),lwd=2)
```

```
# Use the system.time()
```

```
# function in R to compare your generator with the R
# binomial generator.
```

```
# To check timing, create the function
```

```
MYbinom<-function(s0,n0,p0){
  cp=pbinom(c(0:n0),n0,p0)
  X=array(0,c(s0,1))
  for (i in 1:s0){
    u=runif(1)
    X[i]=sum(cp<u)
  }
  return(X)
}
```

and use

```
system.time(rbinom(500000,25,.2))
```

#	user	system	elapsed
#	0.08	0.00	0.08

and

```
system.time(MYbinom(500000,25,.2))
```

#	user	system	elapsed
#	3.68	0.00	3.70

to see how much faster R is.

**# For α in the set $[0,1]$ show that the following R
code produces a random variable U from $U([0,\alpha])$.**

```
U=runif(1)
while(u > alpha) u=runif(1)
U=u
```

**# Compare it with the transform αU , $U \sim U(0,1)$, for
values of α close to 0 and close to 1, and with
runif(1,max=alpha).**

Create the R functions Wait and Trans:

```
Wait<-function(s0,alpha){
  U=array(0,c(s0,1))
  for (i in 1:s0){
    u=runif(1)
    while (u > alpha) u=runif(1)
    U[i]=u
  }
  return(U)
}
```

```
Trans<-function(s0,alpha){
  U=array(0,c(s0,1))
  for (i in 1:s0) U[i]=alpha*runif(1)
```

```
    return(U)
}
```

Use

```
par(mfrow = c(1, 2))
hist(Wait(1000, .5))
```

and

```
hist(Trans(1000, .5))
par(mfrow = c(1, 1))
```

to see the corresponding histograms.

**# Vary n and α . Use the system.time()
function to see the timing. In particular,
Wait() is very bad if α is small.**

```
system.time(Wait(10000, .005))
system.time(Trans(10000, .005))
```