

We know that for the ratio-of-uniforms method, we have  $0 \leq U \leq \sqrt{\text{PDF}(\frac{U}{V})}$ .

PDF is the PDF of the exponential distribution we are considering, equal to  $e^{-x}$ . We also

know that  $0 \leq U \leq 1$ , so:

$$0 \leq U \leq \sqrt{e^{-\frac{U}{V}}} \Leftrightarrow 0 \leq U^2 \leq e^{-\frac{U}{V}}$$

$$\Leftrightarrow \ln(0) = -\infty \leq 2 \ln(U) \leq -\frac{U}{V}$$

$$\Leftrightarrow +\infty \geq -2U \ln(U) \geq U$$

$$\Leftrightarrow +\infty \geq -2U \ln(U) \times \frac{1}{U} \geq 1$$

$$\Leftrightarrow +\infty \geq \frac{1}{U} \geq -\frac{1}{2U \ln(U)}, \text{ because } \ln(U) < 0 \Rightarrow -\ln(U) > 0$$

$$\Leftrightarrow \boxed{0 \leq U \leq -2U \ln(U)}$$

Let us now find  $U$  that maximizes  $-2U \ln(U)$ :

$$\frac{d}{dU}(-2U \ln(U)) = 0 \Leftrightarrow -2U \times \frac{1}{U} - 2 \ln(U) = 0$$

$$\Leftrightarrow -2 - 2 \ln(U) = 0$$

$$\Leftrightarrow \ln(U) = -1$$

$$\Leftrightarrow U = e^{-1}, \text{ which is between } 0 \text{ and } 1.$$

$$\text{So } \boxed{0 \leq U \leq \frac{2}{e}}$$