

1. a) The given plot has 10 points corresponding to the 10 indices from 1 to 10. Each of the indices is mapped to a point value between 0 and 1. Since the points are scattered and do not have an observable pattern, the function must be producing some random values.

R-code :

```
> n = c(1:10)
```

```
> values = runif(10)
```

```
> plot(n, values, xlab = "Index", ylab = "runif(10)",  
       ylim = c(0.2, 0.6))
```

Hence, we get the given plot with, x-axis taking values from n , y-axis from values and both labelled as 'Index' and 'runif(10)' respectively.

(b) (i) $P(X=0)$

$$X = 0$$

$$\Rightarrow i = 0$$

\Rightarrow while loop was not executed,

$$\Rightarrow \text{sum} \geq 1$$

$$\Rightarrow 4 \geq 1$$

$$\Rightarrow \frac{-\log 4}{L} \geq 1 \Rightarrow -\frac{\log 4}{10} \geq 1$$

$$\Rightarrow u \leq e^{-10}$$

u results in a random value between 0 and 1 and hence follows uniform distribution.

$$u \sim \text{unif}(0, 1)$$

$$\therefore P(u \leq e^{-10}) = \int_0^{e^{-10}} \frac{1}{1-0} dx$$

$$= e^{-10}$$

$$\approx 4.54 \times 10^{-5}$$

$$\Rightarrow P(X=0) \approx 4.54 \times 10^{-5}$$

$$P(X \geq 1) = 1 - P(X < 1)$$

$$= 1 - P(X=0)$$

Since X can take values in $\{0, 1, 2, \dots\}$

$$\therefore P(X \geq 1) = 1 - e^{-10}$$

$$\approx 0.99995$$

$$(ii) \quad P\left(\sum_{i=1}^n T_i \leq a\right) = \int_0^a \frac{\lambda^n}{(n-1)!} e^{-\lambda z} z^{n-1} dz \quad (1)$$

$\forall a > 0$

$$P(X=n) = P(i=n)$$

$$= P\left(\frac{-\log u_0 - \log u_1 - \dots - \log u_n}{L} \geq 1\right)$$

where u_j is the value of $\text{unif}(1, \text{min}=0, \text{max}=1)$ at the j th iteration, $j \in \{0, 1, 2, \dots, n\}$

$$\therefore P(X=n) = P\left(-\frac{\log(u_0 u_1 \dots u_n)}{10} \geq 1\right)$$

$$= P\left(-\log(u_0 u_1 \dots u_n) \geq 10\right)$$

$$= P(u_0 u_1 \dots u_n \leq e^{-10})$$

Now $\forall j \in \{0, 1, \dots, n\}$, $u_j \sim \text{uniform}(0, 1)$.

Note that, let $y_j = -\log u_j$

$$\Rightarrow y_j \sim \text{Exp}(1)$$

$$P(u_j \leq a_1) = \frac{a_1 - 0}{1 - 0} \quad \forall 0 < a_1 < 1$$

$$\text{Now, } P(-\log u_j \leq a_1) = P(u_j \geq e^{-a_1})$$

$$= 1 - P(u_j < e^{-a_1})$$

$$= 1 - e^{-a_1}$$

$\therefore y_j \sim \text{Exp}(1) \forall j$ and y_j are calculated randomly, so y_j 's are independent $\Rightarrow y_j$ are i.i.d $\text{Exp}(1)$.
we need, $P(y_1 + y_2 + \dots + y_n \leq 10)$

$$= P\left(\sum_{i=1}^n y_i \leq 10\right) = \int_0^{10} \frac{1}{(n-1)!} e^{-z} z^{n-1} dz$$

(By equation (1))

$$= \int_0^{10} \frac{1}{(n-1)!} e^{-z} \cdot z^{n-1} dz$$

$$P(X=n) = P(Y_1 + Y_2 + \dots + Y_n \geq 10)$$

$$= 1 - P(Y_1 + \dots + Y_n < 10)$$

$$= 1 - \int_0^{10} \frac{1}{(n-1)!} e^{-z} \cdot z^{n-1} dz$$