Exercise set 4

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September 28, 2020

```
rm(list = ls())
```

Exercise 3.1

I use inverse transform sampling to sample numbers from an two-parameter exponential distribution. We have from example 2.6 in Rizzo that the cdf is:

$$F_X(x) = 1 - e^{-\lambda(x-\eta)}, \qquad x \geq \eta \tag{1}$$

Which gives us

$$F_X^{-1}(U) = \frac{\eta\lambda - ln(1-U)}{\lambda}, \qquad U \in \text{Uniform}(0,1) \tag{2}$$

That has the same distribution as X.

Below is the R Code for sampling numbers from the distribution:
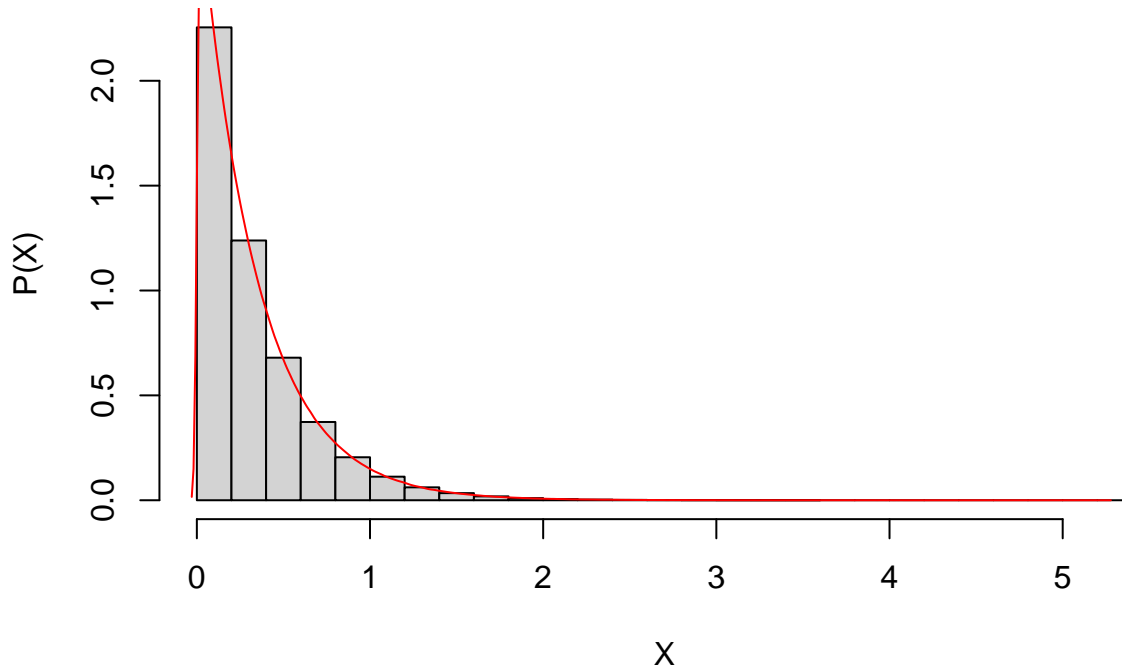
Inverse cumulative function.

```
# itm (Inverse Transform Method) function for equation one in assignment 1
itm_twoexp <- function(n, lambda, eta) {
  u <- runif(n)
  return (((lambda*eta) - (log(1 - u)) ) / lambda)
}
```

Sample $Nsim$ numbers and plot in histogram.

```
Nsim <- 10000000
lambda <- 3
eta <- 0
itm_p <- itm_twoexp(Nsim, lambda, eta)

hist(itm_p, prob = TRUE, xlab = "X", ylab = "P(X)",
     main="Histrogram of inverse transform method")
lines(density(itm_p), col="red")
```

Histrogram of inverse transform method

itm_p

```
##     [1] 9.973095e-02 1.176545e+00 2.071801e-01 2.607728e-01 8.943058e-03
##     [6] 5.111953e-01 9.195766e-02 1.750517e-01 1.103076e-01 2.889813e-02
##    [11] 2.165096e-02 3.560776e-01 3.329224e-02 4.975867e-01 1.105463e+00
##    [16] 2.476854e-01 6.330817e-01 2.007437e-01 3.508279e-01 5.146586e-02
##    [21] 4.822282e-02 3.313696e-01 3.932764e-01 3.593033e-01 2.379412e-02
##    [26] 6.980310e-01 1.441559e-02 4.496552e-02 2.404419e-02 3.795401e-02
##    [31] 1.494464e-01 9.454728e-02 2.061356e-01 1.059689e-01 6.638061e-01
##    [36] 1.729864e-01 6.774116e-02 1.168175e-02 5.108050e-01 4.827619e-02
##    [41] 2.803096e-01 1.242023e-01 1.218807e-01 3.505841e-02 6.105420e-01
##    [46] 5.609389e-02 4.133980e-01 1.190719e+00 7.166556e-02 1.511867e-02
##    [51] 1.083130e-01 1.231590e-01 1.222329e-01 9.513271e-02 5.680665e-01
##    [56] 1.928779e-01 2.026738e-01 1.466454e-02 3.171393e-01 5.809051e-02
##    [61] 3.570554e-01 9.813420e-01 5.558401e-02 3.025956e-01 8.036938e-01
##    [66] 1.252166e-02 1.612071e-01 7.165686e-01 5.401466e-01 1.639314e+00
##    [71] 3.450775e-01 3.702920e-02 3.764496e-01 2.795725e-01 6.216789e-01
##    [76] 2.225778e-01 1.152536e-01 5.396114e-02 2.673339e-01 4.488323e-01
##    [81] 1.808652e-01 1.663223e-02 1.519841e-01 6.221280e-01 5.020527e-01
##    [86] 3.015463e-01 2.020022e-01 3.604477e-01 4.749552e-01 3.708075e-03
##    [91] 1.105343e+00 1.062840e-01 6.109962e-01 7.700335e-02 9.731098e-02
##    [96] 9.342387e-02 3.965140e-02 2.724152e-01 5.971045e-02 2.970389e-01
##   [101] 2.527023e-01 2.698039e-02 3.013271e-01 3.965933e-01 2.981015e-02
##   [106] 5.325573e-01 1.164967e-01 2.611083e-02 1.168509e-01 1.094462e+00
##   [111] 2.798124e-01 8.469145e-02 4.401058e-02 1.924950e-02 1.334483e-02
##   [116] 1.084082e-01 7.803764e-01 8.570019e-02 1.340511e-01 6.188017e-01
```

```
##    [121] 1.544301e-01 4.262525e-01 1.438502e-01 1.387095e-02 1.007070e-01
##    [126] 4.689493e-01 2.295106e-01 1.820837e-01 7.650379e-02 6.543006e-01
##    [131] 1.207294e-01 2.724749e-02 3.592889e-01 9.075380e-01 2.237028e-02
##    [136] 1.473154e-01 1.908083e-01 1.324554e-01 1.719750e+00 1.457374e+00
##    [141] 2.138470e+00 2.152614e-01 1.242055e-01 5.843660e-02 1.035333e+00
##    [146] 2.730090e-01 1.865002e-01 3.058887e-01 5.364706e-01 1.200072e+00
##    [151] 4.809449e-01 1.860645e-01 2.565414e-02 5.662491e-02 8.389139e-01
##    [156] 5.020742e-01 6.404630e-01 2.781904e-01 6.044801e-01 1.832380e-02
##    [161] 1.873832e-02 1.796846e+00 3.829051e-01 4.343567e-01 1.402900e+00
##    [166] 7.858206e-02 3.404387e-01 1.179221e-01 3.076460e-01 1.255722e-01
##    [171] 9.369063e-02 4.607886e-02 3.661036e-01 6.154829e-02 1.135179e-01
##    [176] 5.969197e-01 8.469063e-02 6.372167e-01 6.697087e-01 2.137643e-01
##    [181] 4.978893e-01 3.732687e-01 4.645163e-01 5.295400e-02 1.982301e-01
##    [186] 1.830339e-01 6.707427e-01 1.131311e-01 2.975459e-01 2.827803e-02
##    [191] 1.011353e-01 3.370920e-01 3.773712e-02 5.503594e-02 2.072718e-01
##    [196] 1.184748e-01 4.211724e-01 1.008301e-01 2.416073e-02 2.759533e-01
##    [201] 1.972427e-02 2.285458e-01 2.049454e-02 8.949292e-01 3.221277e-01
##    [206] 4.227485e-02 1.996837e-01 6.449497e-02 6.439886e-01 4.071549e-01
##    [211] 5.405572e-02 2.008786e-01 3.262885e-01 9.871353e-02 7.532338e-01
##    [216] 1.216479e+00 2.907747e-02 7.707375e-01 1.624821e+00 3.183769e-01
##    [221] 7.500847e-01 5.630383e-01 3.099691e-01 1.203531e-02 1.717828e-01
##    [226] 1.694535e-01 3.457080e-02 2.264983e-01 3.391869e-02 1.029549e-01
##    [231] 6.110045e-02 2.527881e-01 5.367205e-01 3.948442e-01 3.056464e-01
##    [236] 9.354641e-01 3.173648e-01 3.284958e-03 6.171998e-01 9.866455e-01
##    [241] 3.317490e-01 3.071137e-03 5.881574e-01 3.546929e-02 1.090367e-01
##    [246] 8.538105e-01 4.488309e-01 3.812904e-01 3.384773e-01 2.604013e-01
##    [251] 3.200345e-01 1.142757e-02 6.623187e-01 8.918368e-03 4.130895e-02
##    [256] 3.765431e-01 9.029646e-02 6.366251e-01 4.180797e-01 5.607276e-01
##    [261] 7.182776e-01 6.773406e-03 1.336854e-01 4.653377e-01 5.349869e-01
##    [266] 1.813997e-01 1.430951e+00 7.230115e-02 1.832720e-01 1.261306e-01
##    [271] 2.049204e-01 6.818637e-02 4.773059e-01 1.537602e-01 3.158031e-01
##    [276] 1.682571e-01 7.257875e-01 1.176623e+00 1.870411e-01 3.278927e-01
##    [281] 6.425482e-02 1.275058e-01 1.902634e-01 1.657767e-01 6.357592e-02
##    [286] 1.844959e-01 3.207925e-01 3.791582e-02 8.137707e-01 5.532911e-01
##    [291] 3.662350e-01 1.373932e-02 6.349837e-02 4.141944e-01 9.141331e-01
##    [296] 4.421237e-01 7.515017e-02 4.555506e-02 1.313264e-01 2.102416e-02
##    [301] 7.592708e-02 4.405199e-01 5.342062e-01 9.514064e-01 2.302515e-01
##    [306] 1.576395e-01 1.129884e+00 8.225238e-02 2.447593e-01 2.614346e-02
##    [311] 5.972697e-01 2.866397e-01 9.969125e-01 2.319889e-01 2.269700e-01
##    [316] 3.607247e-01 7.544970e-02 5.303192e-01 3.333907e-01 3.317269e-02
##    [321] 6.700763e-01 5.391261e-02 2.014076e-01 1.005221e-01 4.410747e-01
##    [326] 2.352170e-01 6.345282e-01 1.294598e-02 6.299102e-01 1.278487e-02
##    [331] 2.451790e-01 1.035718e-01 5.437017e-01 1.279818e-01 1.123563e-01
##    [336] 8.696794e-02 1.528359e-01 7.349540e-02 7.733656e-01 4.939712e-01
##    [341] 2.606800e-02 7.466847e-02 1.604137e-01 4.921693e-02 1.122927e-01
##    [346] 5.665276e-01 4.776941e-02 3.700758e-03 3.384133e-01 1.462887e-02
##    [351] 4.320617e-02 6.241517e-01 7.108455e-01 8.022573e-02 1.734479e-01
##    [356] 4.335835e-01 2.459692e-01 1.330398e-01 4.210625e-01 9.508879e-02
##    [361] 3.971832e-01 4.344942e-01 2.520990e-01 9.689849e-02 5.730901e-02
##    [366] 5.200518e-01 4.620982e-01 1.323421e-01 6.537829e-02 1.239022e+00
##    [371] 2.395271e-01 3.550365e-01 5.500009e-02 3.034955e-02 4.190282e-01
##    [376] 3.559257e-01 7.119426e-02 3.317766e-04 1.307880e-01 1.094026e-01
##    [381] 5.426711e-01 5.279561e-02 4.213281e-01 1.345024e+00 1.131547e-01
##    [386] 6.816452e-02 1.721666e-01 3.218531e-01 1.103155e-01 2.274984e-01
```

```
##      [391] 1.980344e-01 2.425761e-02 1.173025e-01 5.479094e-01 3.311712e-01
##      [396] 7.924615e-02 2.588908e-01 1.215733e-01 8.640856e-01 2.494275e-01
##      [401] 6.351113e-02 2.382704e-01 2.711464e-02 1.528299e-01 1.786425e-01
##      [406] 1.981779e-01 3.989863e-01 1.302080e+00 2.485826e-01 5.764267e-01
##      [411] 1.572540e-01 1.378900e-01 1.467429e-01 7.573432e-01 3.612927e-01
##      [416] 2.845871e-01 1.551008e-01 1.143388e-01 9.592574e-02 3.578449e-01
##      [421] 4.152569e-01 5.290711e-02 2.133612e-02 2.370680e-01 2.471497e-01
##      [426] 2.413262e-01 1.395213e+00 2.467894e-02 3.894706e-02 2.764962e-01
##      [431] 1.664013e-01 6.357728e-01 6.308546e-02 5.606415e-01 5.349118e-01
##      [436] 6.590217e-01 7.070173e-02 2.455339e-01 5.305455e-01 4.277091e-01
##      [441] 2.863662e-01 7.961124e-01 5.921655e-02 5.125795e-01 4.984423e-01
##      [446] 4.501105e-01 8.293962e-01 3.279067e-01 4.717014e-01 2.213091e-02
##      [451] 7.813809e-03 1.880982e-01 2.956678e-01 2.574937e-01 1.135055e+00
##      [456] 4.952854e-01 1.803823e-01 1.446166e-01 1.291728e-02 7.805536e-02
##      [461] 3.627122e-02 1.825077e-01 2.607302e-01 8.685308e-03 7.117227e-02
##      [466] 1.405173e-01 4.117216e-02 1.228375e+00 7.366109e-01 8.074772e-01
##      [471] 2.033687e-01 1.762152e-01 4.948673e-01 3.923344e-01 5.573670e-02
##      [476] 6.631174e-02 9.049272e-02 2.677782e-01 9.976845e-02 5.487765e-01
##      [481] 1.345147e-01 2.493019e-01 6.345959e-02 2.346665e-02 5.134317e-02
##      [486] 6.933826e-02 2.530831e-01 6.468321e-01 2.232149e-01 5.104574e-01
##      [491] 1.801021e-01 9.308264e-03 3.507496e-02 4.353933e-01 4.598827e-01
##      [496] 1.223704e-01 2.299242e-01 3.112833e-01 2.005149e-01 5.262160e-01
##      [501] 3.802385e-01 1.003825e-01 3.182895e-01 1.267947e+00 3.121060e-01
##      [506] 1.366722e-01 3.277155e-01 1.480564e-02 7.041215e-01 2.953752e-01
##      [511] 3.805333e-01 4.828371e-02 8.243346e-01 1.546329e-01 2.742169e-01
##      [516] 9.092760e-01 3.878853e-01 1.018229e-01 1.072314e-02 2.977594e-01
##      [521] 1.251812e+00 2.854266e-01 7.677213e-02 2.232253e-03 2.036186e-02
##      [526] 2.194087e-02 3.228045e-01 8.606606e-01 1.259256e-01 7.165697e-01
##      [531] 2.202027e-02 5.305541e-02 3.057215e-01 2.665116e-01 4.941157e-01
##      [536] 7.902935e-01 1.145029e+00 1.429599e-01 7.715928e-01 1.015053e+00
##      [541] 5.044262e-01 1.217006e-01 9.556012e-02 6.893294e-01 3.468001e-01
##      [546] 2.078435e-01 9.700453e-02 2.062952e-01 2.904834e-02 2.319364e-01
##      [551] 2.127557e-01 1.822378e-01 8.272576e-02 1.413823e+00 6.762303e-01
##      [556] 1.602789e-01 4.837073e-01 8.262866e-01 9.856985e-02 3.477003e-01
##      [561] 1.250854e+00 8.142863e-01 1.383478e-01 9.267297e-01 3.405887e-02
##      [566] 4.754981e-05 1.613640e-01 4.900142e-01 7.885912e-02 4.088468e-01
##      [571] 4.548170e-01 3.291257e-01 1.502475e-01 6.490055e-01 3.075997e-02
##      [576] 1.837333e-01 2.224640e-01 1.332627e-01 7.733082e-01 2.722281e-01
##      [581] 3.372803e-01 5.907059e-01 5.362117e-01 9.735994e-01 1.212854e-01
##      [586] 2.501696e-01 3.085326e-01 3.285935e-01 3.421791e-01 4.429860e-01
##      [591] 9.242301e-02 2.653217e-01 4.764656e-02 1.052569e-01 8.029684e-02
##      [596] 1.188638e-01 5.035559e-01 6.095318e-01 1.079107e+00 3.480042e-01
##      [601] 3.860439e-01 2.548775e-01 1.059492e+00 7.372569e-01 2.702041e-01
##      [606] 2.912794e-01 3.073537e-01 2.815124e-01 5.466654e-01 2.102579e-01
##      [611] 7.913587e-02 5.562065e-02 1.151404e+00 6.737494e-01 4.173791e-01
##      [616] 4.194946e-01 2.622043e-01 2.559170e-01 2.084112e-02 5.810371e-02
##      [621] 1.414340e-01 1.422456e-01 9.199314e-01 3.056188e-02 2.062260e-01
##      [626] 8.197154e-01 8.248904e-02 3.494496e-01 5.844646e-01 1.924367e-01
##      [631] 8.570074e-01 1.299639e-01 1.508133e-01 3.120517e-01 3.918257e-01
##      [636] 3.945040e-03 2.770935e-01 2.996847e-01 1.146042e-01 6.182723e-01
##      [641] 5.414045e-01 1.557553e-01 1.973812e-02 2.670743e-01 7.808180e-02
##      [646] 4.787413e-01 1.232471e-01 6.335527e-01 1.357680e+00 2.009906e-01
##      [651] 1.279695e-01 5.897858e-01 8.050306e-02 9.492943e-04 2.801262e-02
##      [656] 8.998533e-03 1.592309e-02 6.695397e-01 2.428467e-01 3.040376e-01
```

```
## [661] 8.783436e-01 8.253180e-01 2.928202e-01 1.093121e-01 4.624738e-01
## [666] 9.344007e-01 6.291593e-01 5.630561e-01 2.012274e-01 7.222311e-02
## [671] 3.646400e-01 1.571781e-01 3.043551e-01 4.964523e-01 2.682198e-02
## [676] 2.464297e-01 9.884160e-02 3.923819e-01 2.012881e-01 9.321835e-01
## [681] 1.908636e-01 1.232826e+00 5.130437e-01 3.437874e-01 3.589819e-01
## [686] 1.141663e-01 1.087125e-01 6.372106e-01 6.211331e-02 1.198317e-01
## [691] 6.303249e-01 9.658362e-02 4.368969e-01 1.137838e-01 2.213583e-01
## [696] 4.752603e-01 9.378900e-02 5.547560e-01 2.611865e-01 2.455982e-01
## [701] 9.537275e-01 3.480413e-02 1.535287e+00 5.773682e-02 7.987771e-01
## [706] 2.549504e-01 4.386273e-01 2.810311e-01 2.930363e-01 1.505227e-01
## [711] 1.570541e-01 4.121441e-02 4.316333e-01 3.148068e-02 6.814548e-01
## [716] 6.559685e-01 1.910137e-01 5.634247e-01 1.707352e-01 4.896753e-01
## [721] 5.832472e-02 3.272217e-01 4.614849e-01 6.844955e-01 9.024542e-02
## [726] 1.732256e-01 5.287889e-01 5.759510e-01 6.228379e-01 7.928958e-02
## [731] 8.464707e-01 5.122447e-02 1.030530e-01 2.733550e-03 2.803747e-01
## [736] 4.324322e-01 6.386953e-03 2.843147e-01 6.682805e-02 2.572275e-01
## [741] 2.655765e-01 4.874108e-01 3.563557e-01 1.815893e-01 2.865754e-02
## [746] 8.229754e-02 1.962177e-01 1.399381e-01 4.627547e-01 3.074095e-01
## [751] 1.248098e+00 1.486523e-01 5.955298e-01 2.504097e-01 1.350173e-01
## [756] 6.058780e-01 6.790601e-01 7.084248e-01 4.864303e-01 4.052983e-02
## [761] 3.171428e-02 5.055219e-02 8.001735e-03 1.297162e-01 1.443253e-01
## [766] 4.109735e-02 3.751825e-01 3.214099e-01 6.612984e-01 5.839287e-01
## [771] 1.792160e-01 2.161440e-01 6.257275e-02 3.939456e-01 8.210699e-02
## [776] 1.852685e-01 1.929887e-01 3.158474e-02 3.117439e-01 1.117566e-01
## [781] 1.050604e-02 1.822710e-01 6.650865e-01 4.181955e-01 2.582932e-01
## [786] 1.126442e-01 5.032735e-01 3.522327e-01 5.397060e-01 5.170326e-01
## [791] 3.559443e-01 4.832980e-01 2.233806e-01 5.642912e-02 2.937123e-01
## [796] 1.101375e-01 2.204459e-01 4.668856e-01 8.672391e-02 1.812009e-01
## [801] 1.223060e+00 7.464476e-01 3.131451e-01 1.809336e-01 8.033291e-02
## [806] 3.501743e-01 4.493704e-01 5.270360e-01 5.023300e-01 1.549726e-02
## [811] 1.839413e-01 5.622162e-01 5.671244e-01 1.268676e-01 2.920067e-01
## [816] 6.425421e-02 8.697766e-01 1.775674e-01 2.652158e-01 9.209776e-03
## [821] 2.048182e-02 3.445357e-01 6.535249e-01 3.712884e-01 2.992427e-02
## [826] 2.137007e-01 5.545865e-01 1.907261e-01 3.052966e-01 6.343117e-02
## [831] 1.659809e+00 1.616134e-01 1.069370e+00 5.005149e-02 3.450406e-03
## [836] 2.596132e-01 3.602389e-03 3.376309e-01 1.911799e+00 8.810253e-02
## [841] 9.333710e-04 3.007532e-02 2.273383e-01 6.383445e-03 1.063795e-01
## [846] 2.411186e-01 2.918203e-01 2.394088e-01 4.575086e-01 2.615473e-01
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## [99881] 5.731920e-01 1.203128e-01 4.912696e-01 1.777179e-01 5.480440e-02
## [99886] 1.804898e-01 1.150662e+00 3.842802e-01 2.587167e-01 3.882782e-01
## [99891] 1.083733e-01 1.202787e-01 1.698728e-01 1.277623e-01 1.106278e-01
## [99896] 3.543962e-01 3.067688e-02 8.935291e-01 7.171086e-01 3.377094e-01
## [99901] 1.942760e-01 5.063868e-01 2.431512e-02 3.065217e-01 4.767297e-02
## [99906] 2.296293e+00 5.569564e-01 1.174290e-01 2.206973e-01 3.716758e-01
## [99911] 2.395927e-01 1.707366e-01 4.032768e-01 4.074525e-03 1.574910e-02
## [99916] 1.118070e-01 2.866471e-01 2.856078e-01 8.359310e-01 3.273342e-01
## [99921] 3.957059e-01 1.165986e-01 1.655264e+00 3.983448e-01 5.662727e-01
## [99926] 8.296103e-02 3.971227e-02 3.813122e-01 6.494444e-01 5.942906e-01
## [99931] 2.337352e-01 1.632694e-02 2.319946e-01 2.977035e-01 1.364009e+00
## [99936] 1.675962e-01 5.861774e-01 1.617134e-01 1.432709e-01 4.857134e-01
## [99941] 1.624515e-02 1.356641e-01 5.892261e-01 9.697986e-02 9.423597e-02
## [99946] 1.139371e-01 9.076562e-01 1.227451e-01 6.424396e-01 2.087959e-02
## [99951] 4.819824e-01 6.432451e-01 8.510275e-01 7.970185e-01 8.991064e-01
## [99956] 2.597938e-01 3.570526e-01 4.347779e-01 1.626601e-01 3.664692e-02
## [99961] 1.211215e+00 4.369627e-01 2.640695e-02 1.678576e-01 7.991411e-02
## [99966] 3.657064e-01 6.282237e-01 1.055330e-01 6.105421e-02 1.695392e-01
## [99971] 3.959414e-01 8.574861e-02 1.094393e+00 1.611470e-01 7.956852e-01
## [99976] 3.066291e-01 1.283180e+00 3.171366e-01 8.652867e-03 9.835633e-02
## [99981] 3.185461e-01 1.462580e-02 7.634695e-01 1.084069e+00 2.955992e-01
## [99986] 2.954491e-01 1.945309e+00 2.929790e-01 3.041974e-01 4.682958e-01
## [99991] 4.670722e-02 2.748893e-01 2.380517e+00 6.711065e-01 8.417343e-01
## [99996] 7.876521e-01 4.096260e-01 1.424029e+00 5.751359e-01
##  [ reached getOption("max.print") -- omitted 9900001 entries ]
```
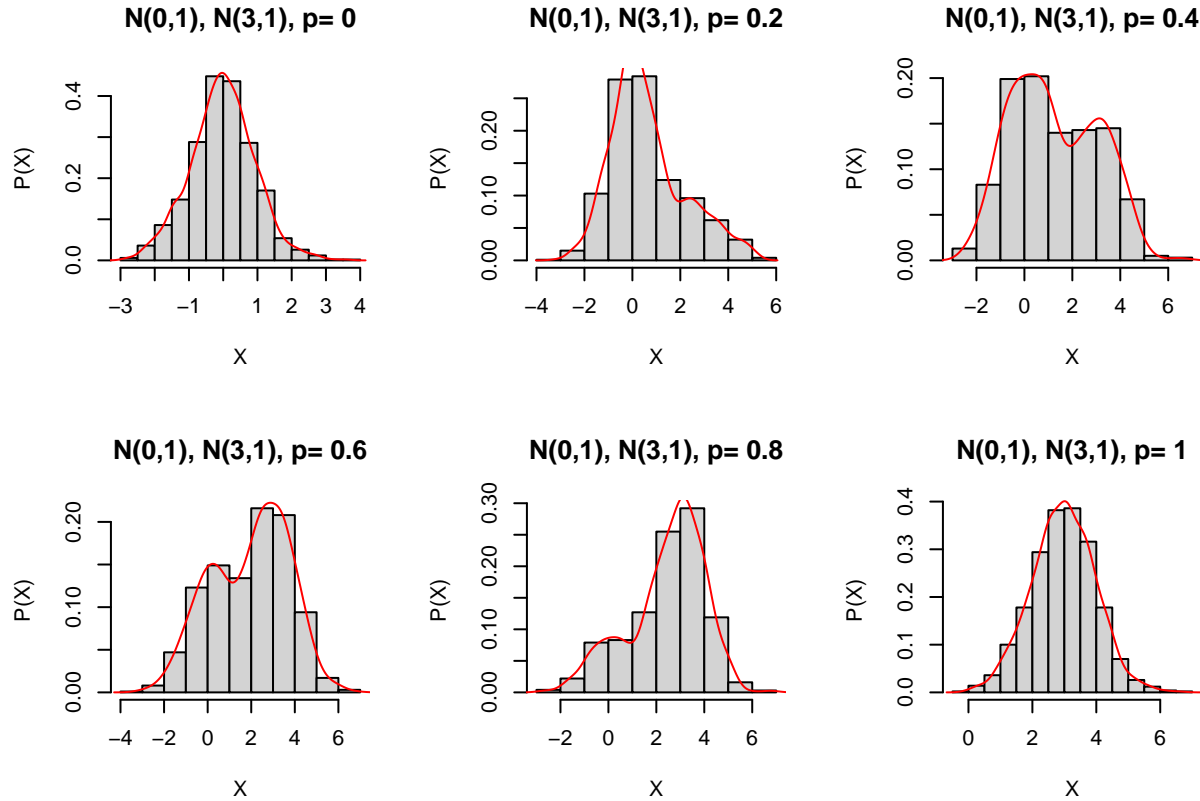
Exercise 3.11

We have:

- $N = 1000$

- p_1

- $p_2 = 1 - p_1$

- $N_1(0, 1)$

- $N_2(3, 1)$

Where p_1 and p_2 are probabilities of mixing the two distributions. This has been implemented in R like so:

```r
mixture <- function(n, u1, s1, u2, s2, p) {
  n <- n
  x1 <- rnorm(n, u1, s1)
  x2 <- rnorm(n, u2, s2)
  u <- runif(n)
  k <- as.integer(u > p)
  x <- k * x1 + (1-k) * x2
  hist(x, prob = TRUE, xlab = "X", ylab = "P(X)",
       main=paste("N(0,1), N(3,1), p=", round(p, 2)))
  lines(density(x), col = "red")
}

par(mfrow=c(2,3))
mixture(n = 1000, u1 = 0, s1 = 1, u2 = 3, s2 = 1, p = 0/5)
mixture(n = 1000, u1 = 0, s1 = 1, u2 = 3, s2 = 1, p = 1/5)
mixture(n = 1000, u1 = 0, s1 = 1, u2 = 3, s2 = 1, p = 2/5)
mixture(n = 1000, u1 = 0, s1 = 1, u2 = 3, s2 = 1, p = 3/5)
mixture(n = 1000, u1 = 0, s1 = 1, u2 = 3, s2 = 1, p = 4/5)
mixture(n = 1000, u1 = 0, s1 = 1, u2 = 3, s2 = 1, p = 5/5)
```

N(0,1), N(3,1), p= 0   N(0,1), N(3,1), p= 0.2   N(0,1), N(3,1), p= 0.4

N(0,1), N(3,1), p= 0.6   N(0,1), N(3,1), p= 0.8   N(0,1), N(3,1), p= 1

```
par(mfrow=c(1,1))
```

We have that $p_1 \in [0,1]$ as it is a probability. When we plot the histograms for different values of p_1 ranging from 0 to 1 we observe that when $p_1 = 0$ we get only values from $N(0,1)$ and vice versa. In either case, the distribution is no longer bimodal.

With this observation i present the following conjecture:

Conjecture 1 *Given a normal mixture X, denoted $F_X(x) = (1-p)F_{X_1}(x) + pF_{X_2}(x)$. Approaches a normal distribition in two cases*

1.

$$\lim_{p \to 0} F_X(x) \to X_1 \sim N(\mu_1, \sigma_1) \tag{3}$$

2.

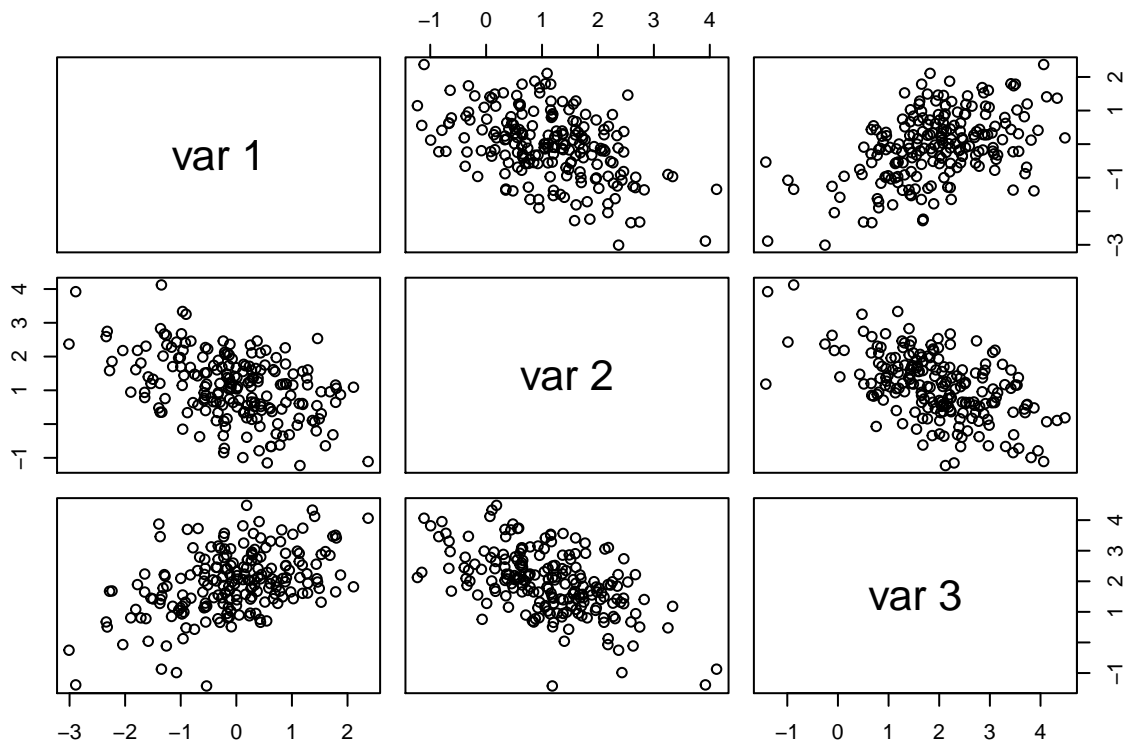$$\lim_{p \to 1} F_X(x) \to X_2 \sim N(\mu_2, \sigma_2) \tag{4}$$

Exercise 3.14

In this exercise we are tasked with generating 200 random observations from a 3-dimensional multivariate normal distribution with mean vector $\mu = (0, 1, 2)$ and covariance matrix

$$\Sigma = \begin{bmatrix} 1.0 & -0.5 & 0.5 \\ -0.5 & 1.0 & -0.5 \\ 0.5 & -0.5 & 1.0 \end{bmatrix}$$

Choleski factorization

```
rmvn.Cholenski <-  function(n, mu, sigma) {
  # Generate n random vectors from MVN(mu, Sigma)
  # dimensions are inferred from mu and Sigma
  d <- length(mu)
  Q <- chol(sigma) # Cholenski factorization of sigma
  Z <- matrix(rnorm(n*d), nrow = n, ncol = d)
  X <- Z %*% Q + matrix(mu, n, d, byrow = TRUE)
}

n <- 200
mu <- c(0, 1, 2)
sigma <- matrix(
          c(1.0, -0.5, 0.5, -0.5, 1.0, -0.5, 0.5, -0.5, 1.0),
          nrow = 3,
          ncol = 3
        )

X <- rmvn.Cholenski(200, mu, sigma)
pairs(X)
```
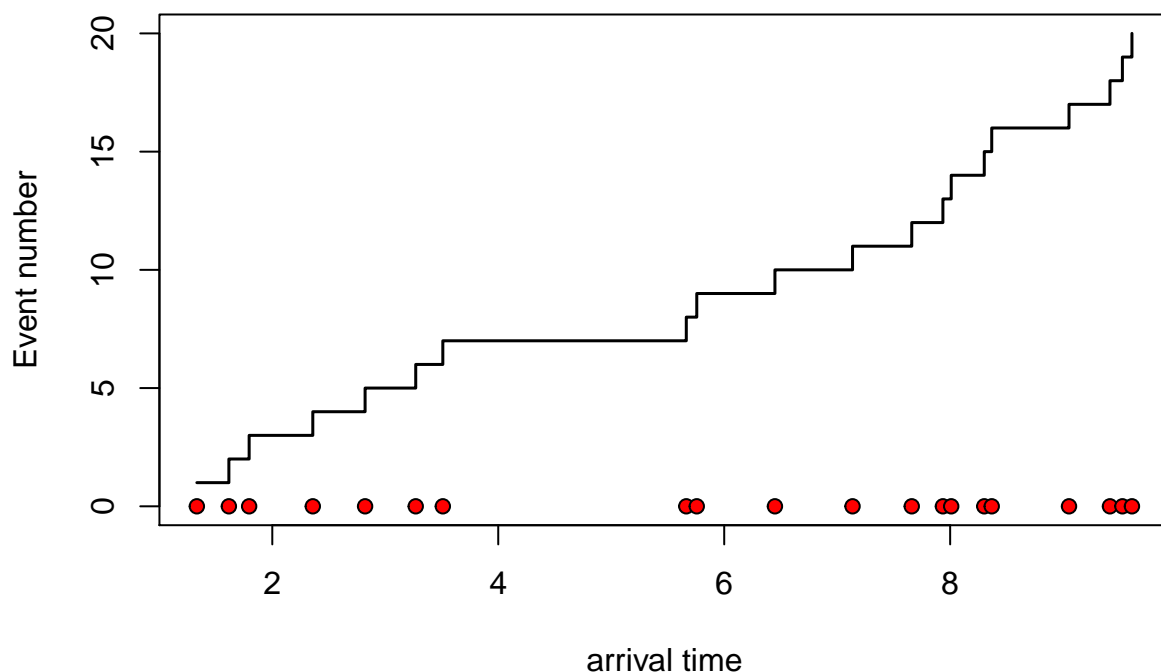
Exercise 1

Simulate arrival times with the fact that no of arrivals is λt

```r
# implementation based on the relation to the uniform distribution
plotHPPu <- function(lambda, t){
  Nevents <- rpois(1, lambda * t)
  timesto <- sort(runif(Nevents, min=0, max=t))

  plot(timesto, 1:Nevents, type="s", xlab = "arrival time",
       ylab = "Event number", lwd=1.5, ylim=c(0, Nevents))

  points(timesto, rep(0,Nevents), pch=21, bg="red")
}

plotHPPu(lambda = 2, t = 10)
```


Calculate $P(N(10) > 25)$

The probability of $P(N(10) > 25)$ and the poisson process has the property that the number of events is poisson distributed. Which means that the probability is the same as the probability of a poisson distributed random variable X with parameter $\lambda t = 2 \times 10 = 20$ is larger than 25 i.e

$$P(X > 25) = 1 - P(X \leq 25) = 1 - e^{-\lambda t} \sum_{i=0}^{25} \frac{(\lambda t)^i}{i!}$$

Calculate above equation by simulation

```r
rHPPu <- function(Nsim, lambda, t){
  Nevents <- rpois(Nsim, lambda * t)
  return(mean(Nevents > 25))
}

lambda <- 2
t <- 10
rHPPu(1000000, lambda, t)
```

```
## [1] 0.112354
```

Analytical calculation

```r
ppois(q = 25, lambda = lambda*t, lower.tail = FALSE, log.p = FALSE)
```

```
## [1] 0.112185
```