

Problem 2 part a

$$p(x) = \frac{w(x)}{\int_0^1 w(x) dx} \quad \text{and} \quad w(x) = x^{-1/2}$$

$$\int_0^1 x^{-1/2} dx = 2\sqrt{x} \Big|_0^1 = 2 - 0 = 2$$

$$\text{so } p(x) = \frac{x^{-1/2}}{2} \quad \text{or} \quad \frac{1}{2\sqrt{x}}$$

$$\text{cdf} = \int_0^x p(x) dx = \int_0^x \frac{1}{2\sqrt{x}} dx = \sqrt{x}$$

$$\text{cdf}^{-1} \quad y = \sqrt{x} \quad \text{so} \quad x = y^2$$