

Given  $n$  i.i.d. points sampled according to  $f(r)$  inside a circle with radius  $R$ , the expected density, denoted by  $\rho(r)$  is given as

$$\rho(r) = \frac{n \int_0^r f(x) dx}{\pi r^2}, \forall r \in (0, R]$$

, where  $\int_0^r f(x) dx = F(r) = P(r \leq R)$ .

To sample points distributing evenly inside the circle, this requires  $\rho(r) = \frac{n}{\pi R^2}, \forall r \in (0, R]$ .

Hence, we have

$$\frac{n \int_0^r f(x) dx}{\pi r^2} = \frac{n}{\pi R^2} \quad (1)$$

$$\int_0^r f(x) dx = \frac{r^2}{R^2} \quad (2)$$

$$\frac{d}{dr} \int_0^r f(x) dx = \frac{d}{dr} \frac{r^2}{R^2} \quad (3)$$

$$f(r) = \frac{2r}{R^2} \quad (4)$$

Thus, the probability density function of  $r$  is

$$f(r) = \begin{cases} \frac{2r}{R^2} & \forall r \in (0, R] \\ 0 & \text{otherwise} \end{cases}$$

, and the cumulative density function is

$$F(r) = \begin{cases} 0 & r \leq 0 \\ \frac{r^2}{R^2} & r \in (0, R] \\ 1 & r > R \end{cases}$$

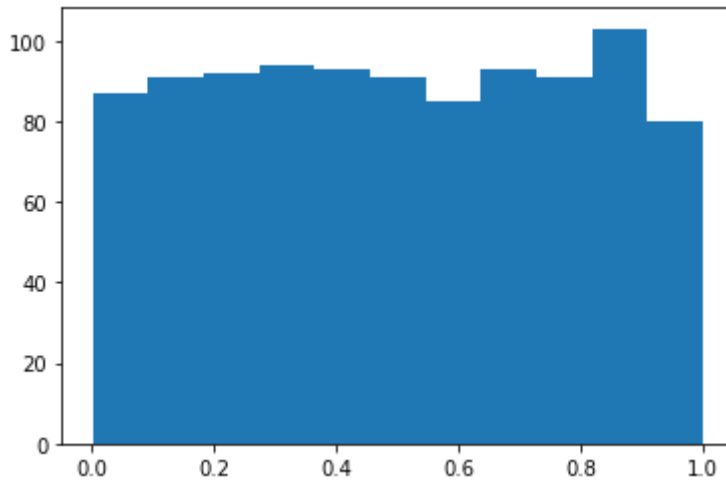
Sample points  $X \sim f(r)$  with the inverse of its cumulative density function and  $Y \sim \text{Uni}(0,1)$

$$F^{-1}(r) = \sqrt{rR^2}, \forall r \in (0, 1]$$

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In [77]: import numpy as np
import math
import matplotlib.pyplot as plt
```

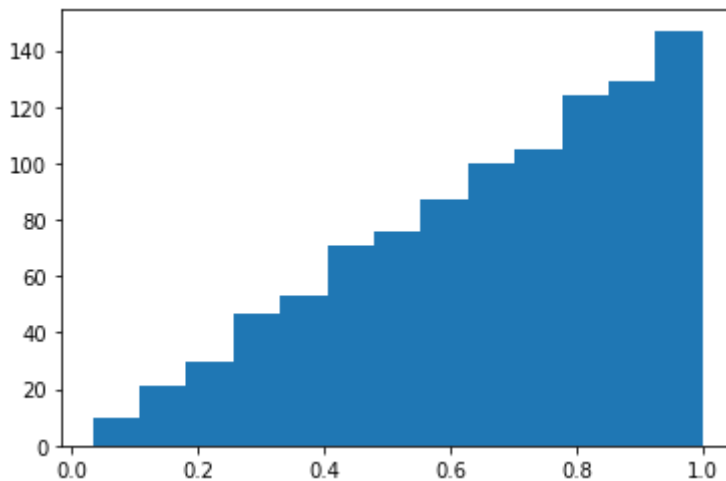
```
In [78]: x_uni = np.random.rand(1000)
plt.hist(x_uni, bins='auto')
```

```
Out[78]: (array([ 87.,  91.,  92.,  94.,  93.,  91.,  85.,  93.,  91., 103.,  80.]),
array([0.00112273, 0.09190225, 0.18268177, 0.27346129, 0.36424082,
0.45502034, 0.54579986, 0.63657939, 0.72735891, 0.81813843,
0.90891796, 0.99969748])),
<BarContainer object of 11 artists>)
```



```
In [79]: r = np.sqrt(x_uni) # assume R = 1 for simplicity
         plt.hist(r, bins='auto')
```

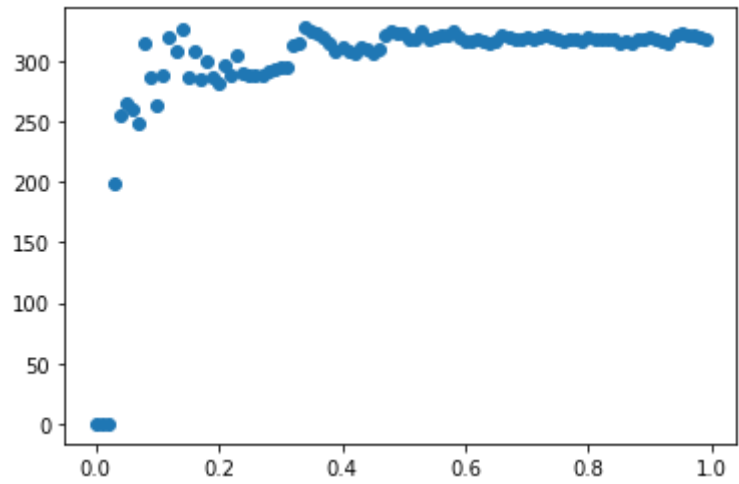
```
Out[79]: (array([ 10.,  21.,  30.,  47.,  53.,  71.,  76.,  87., 100., 105., 124.,
                129., 147.]),
         array([0.03350709, 0.10784106, 0.18217503, 0.25650901, 0.33084298,
                0.40517695, 0.47951092, 0.55384489, 0.62817887, 0.70251284,
                0.77684681, 0.85118078, 0.92551476, 0.99984873]),
         <BarContainer object of 13 artists>)
```



```
In [80]: # calculate the empirical density based on the sample at different radius
         n_bin = 100
         density = [None] * n_bin
         for i in range(n_bin):
             density[i] = sum(r < (i+1)/n_bin) / (math.pi * ((i+1)/n_bin)**2)
```

```
In [81]: x = np.array(range(n_bin)) / n_bin
         plt.scatter(x, density)
```

```
Out[81]: <matplotlib.collections.PathCollection at 0x7f8b79f861f0>
```



Theoretical density is

$$\rho = \frac{n}{\pi R^2} = \frac{1000}{\pi} = 318.3098861837907$$

In [ ]:

In [ ]: