Monte Carlo Methods Spring 2025
Homework 04 - Pseudo Random Number Generators

Due: Tuesday, Feb 18, 2024, 11:59 PM

Textbook = Rubinstein, R. Y. and Kroese, D. P. (2017), Simulation and the Monte Carlo Method (3rd edition), Wiley, ISBN: 978-1-118-63216-1.

1. (10 points) Textbook, Pg. 41, Ch. 1, Ex. 1.7

2. (15 points) Textbook, Pg. 43, Ch. 1, Ex. 1.20

3. (25 points) Jupyter Notebook on Canvas.