STA 250 HOMEWORK 4
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Problem 1

In the first problem of this homework, I implemented the method proposed by Robert (2009) in CUDA code in order to obtain samples from a truncated normal distribution with given parameters. The distribution can be represented as

$$N(\mu, \sigma^2; a, b)$$

where $\mu$ and $\sigma^2$ are the mean and variance of the original, i.e. untruncated, normal distribution and $a, b$ represent the lower and upper bounds of the truncation interval with $a \geq -\infty, b \leq \infty$.