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1 import numpy as np
2 import random
3 import time
4
5 # the pdf
6 def pdf(x):
7     a = 0.5535
8     b = 1.0347
9     c = 1.6214
10    return a * np.exp(-x / b) * np.sinh(np.sqrt(c * x))
11
12 # the line pdf
13 def line_pdf(x, x1, y1, x2, y2):
14     m = (y1 - y2) / (x1 - x2)
15     c = y1 - x1 * (y1 - y2) / (x1 - x2)
16     h_x = m * x + c
17     return h_x
18
19 # the line cdf
20 # def line_cdf(x, x1, y1, x2, y2):
21 #     m = (y1 - y2) / (x1 - x2)
22 #     c = y1 - x1 * (y1 - y2) / (x1 - x2)
23 #     F_x = m * x**2 / 2 + c * x
24 #     return F_x
25
26 # inverse of the line cdf
27 def inv_line_cdf(x, x1, y1, x2, y2):
28     m = (y1 - y2) / (x1 - x2)
29     c = y1 - x1 * (y1 - y2) / (x1 - x2)
30     Finv_x = - c / m + (np.sqrt(c**2 + 2 * m * x))/(m)
31     return Finv_x
32
33 # Acceptance rejection method using triangle approach
34 def triangle_approach():
35     uniform_rn = np.random.uniform(0, 1, 100000)
36
37     prob_scaled_rn_1 = inv_line_cdf(uniform_rn, 0, 0.2, 10, 0)
38
39     prob_scaled_rn_2_list = []
40
41     for i in range(0, len(prob_scaled_rn_1)):
42         c = 2
43         h = line_pdf(prob_scaled_rn_1[i], 0, 0.2, 10, 0)
44         u = np.random.rand()
45         f = pdf(prob_scaled_rn_1[i])
46
47         if u * c * h <= f:
48             prob_scaled_rn_2_list.append(prob_scaled_rn_1[i])
49
50         if len(prob_scaled_rn_2_list) >= 10000:
51             break
52
53     prob_scaled_rn_2 = np.array(prob_scaled_rn_2_list)
54
55     mean_rn = np.average(prob_scaled_rn_2)
56     var_rn = np.var(prob_scaled_rn_2)
57     sd_rn = np.std(prob_scaled_rn_2)
58
59     return prob_scaled_rn_2, mean_rn, var_rn, sd_rn

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60
61
62 # PART 1
63 def run(seed):
64     np.random.seed(seed)
65
66     rns, mean_rns, var_rns, sd_rns = triangle_approach()
67     '''
68     print(f'mean of random numbers = {mean_rns}')
69     print(f'variance of random numbers = {var_rns}')
70     print(f'SD of random numbers = {sd_rns}')
71     '''
72     var_mean = var_rns / len(rns)
73     sd_mean = np.sqrt(var_mean)
74     '''
75     print(f'\nvariance of mean = {var_mean}')
76     print(f'SD of mean = {sd_mean}')
77     '''
78     interval_1_left = mean_rns - sd_mean
79     interval_1_right = mean_rns + sd_mean
80     interval_2_left = mean_rns - 2 * sd_mean
81     interval_2_right = mean_rns + 2 * sd_mean
82     interval_3_left = mean_rns - 3 * sd_mean
83     interval_3_right = mean_rns + 3 * sd_mean
84     '''
85     print(f'\nConfidence interval 1 = ({interval_1_left}, {interval_1_right})')
86     print(f'Confidence interval 2 = ({interval_2_left}, {interval_2_right})')
87     print(f'Confidence interval 3 = ({interval_3_left}, {interval_3_right})')
88     '''
89     return interval_1_left, interval_1_right, interval_2_left, interval_2_right,
interval_3_left, interval_3_right
90
91
92 # PART 2
93 def mean_var_sd_for_means_1(seed, m): # m = number of means we want
94     np.random.seed(seed)
95
96     means = np.zeros(m)
97
98     start = time.process_time()
99
100     for i in range(0, m):
101         means[i] = triangle_approach()[1]
102
103     end = time.process_time()
104     print(f'time taken to generate {m} means = {end - start} seconds')
105
106     mean_means = np.average(means)
107     var_means = np.var(means)
108     sd_means = np.std(means)
109
110     print(f'mean of means = {mean_means}')
111     print(f'variance of means = {var_means}')
112     print(f'SD of means = {sd_means}')
113
114     dev_means = abs(means - mean_means)
115     acc = 0
116     rej = 0
117     for k in dev_means:
118         if abs(k) <= sd_means:

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119         acc += 1
120     else:
121         rej += 1
122
123     print(f'Ratio of random numbers within 1 SD = {acc / (acc + rej)}')
124
125
126 def check(actual, n):
127     one = 0
128     two = 0
129     three = 0
130
131     for i in range(987654321, 987654321 + n):
132         interval_1_left, interval_1_right, interval_2_left, interval_2_right,
interval_3_left, interval_3_right = run(i)
133
134         if actual >= interval_1_left and actual <= interval_1_right:
135             one += 1
136
137         if actual >= interval_2_left and actual <= interval_2_right:
138             two += 1
139
140         if actual >= interval_3_left and actual <= interval_3_right:
141             three += 1
142
143         #print(i - 987654320)
144
145     print(f'Chance to fall in interval 1 = {one / n}')
146     print(f'Chance to fall in interval 2 = {two / n}')
147     print(f'Chance to fall in interval 3 = {three / n}')
148
149
150 #run(987654321)
151 check(2, 10000)
152 #mean_var_sd_for_means_1(987654321, 10000)
153 triangle_approach()
154

```