Statistical Computing HW 3

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Problem 5.1)

Question

Give a method for generating a random variable having density function

$$f(x) = e^x/(e-1), \ 0 \le x \le 1$$

Answer

Derivation

Algorithm

Program

Problem 5.3)

Question

Use the inverse transform method to generate a random variable having distribution function

$$F(x) = \frac{x^2 + x}{2}, \ \ 0 \le x \le 1$$

Answer

Derivation

Algorithm

Program