Homework 4

IFT6561

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(a) In Example 4.2, explain in detail how to generate from the sampling density g that corresponds to the hat function h of Figure 4.2, by inversion.

In the normal settings (without hat function), the idea is to simply to sample points under the surface of the density curve. If the points are chosen at uniform in that space, then the points will follow the density of the given density.

$$\frac{\delta L}{\delta j}$$