Inverse Tranform Sampling Method

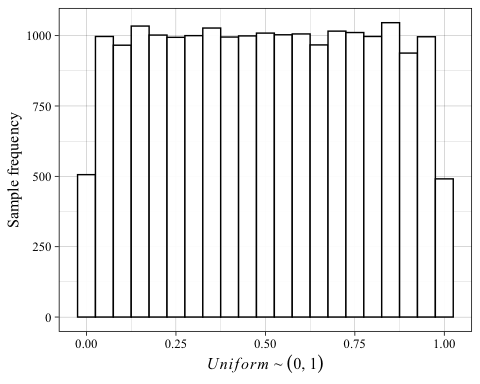
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# Inverse Transform Method

Random samples are drawn from uniform distribution, i.e. . For instance

x <- runif(n = 20000)

 For example, from here, it is then possible to transform these samples into the inverse cdf (quantile function) of the exponential distribution and normal distribution

inv\_cdf\_exp <- qexp(p = x, rate = 0.4)  
inv\_cdf\_norm <- qnorm(p = x, mean = 0.65, sd = sqrt(0.7744))

The result of this can be used to inform the probability for a range of parameter values occurring.

## Warning: Removed 48 rows containing non-finite values (stat\_density).

## Warning: Removed 48 rows containing non-finite values (stat\_ecdf).

## Warning: Removed 227 rows containing non-finite values (stat\_density).

## Warning: Removed 227 rows containing non-finite values (stat\_ecdf).

