STAT572 Midterm 1

YOUR NAME

Date

Problem 2:

Use an acception-rejection method to generate a random sample of size 300 from the density.

For candidate distributions use Unif(2,6). Provide the density histogram of the random

samples with the true density superimposed. Give the figure showing the accepted and

rejected variates as in Figure 4.3 and calculate the probability of rejection.

Procedure

[Detailed steps here]

Matlab Code:

[Your code here]

Output:

[put your output here with all the plots]

Discussion:

[add your discussions here]

Please insert page-break between problems.