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2.35	There is a direct generalisation Corollary 2.17 that allows the proposal
	density to change at each iteration.
	Algorithm A.16 - Generalised Accept - Reject
	At iteration i (iz1)
Michigan and an authorities of the Sheeld Side Stevenson and an American and Land	1. Generate Xi~gi and Ui~ Uso,13, independently
	2. If Ui ≤ Eif(Xi)/gi(Xi), accept Xi~f;
	3. otherwise, move to iteration it!
······	a. Let Z denote the random variable that is output by this algorithm.
	Show that Z has the cdf P(Z \le z) = \(\frac{1}{2} \epsilon_1 \le 1 \rightarrow \frac{1}{2} \rightarr
	From Corollary 2.17 from Q1 2.34 part a, one inference is that P(accept) = m for
	the Random Variable Z generated. Thus a comparison between different simulations
	based on different normalised instrumental densities gi, gz, gz, can be undertaken
	through the comparison of the respective bounds M1, M2, M3, The ideal algorithm
	of optimising the choice of g is iterating gr.gz,gz, that yields smallest bound Mi.
	From Algorithm A.16, accept Z=X if Ui = f(Xi)/Migi(Xi) = Eif(Xi)/gi(Xi) for Miz1,
	O< E:= mi ≤ 1 (mm = 0). For some Vi~ U[0,1], Ei αUi wrt. acceptance ratio + Hence
and the second s	Ei~ Uzo,13 and WLOG, at iteration ith P(accept) = Ei while P(reject) = 1-Ei
	which makes up the Accept-Reject Algorithm probability outcomes.
titin and an analysis and an analysis and	Consider the outcomes Pass - P and Fail - F and the probability sample
	space: $\Omega = 3P$, FP, FFP 3 for all iterations in A.B algorithm The σ -algebra
Professional Part Control of Cont	$f = \{\emptyset, \{P, FP\}, \{P, FP, FFP\}, \dots, \Omega\}$ be the event space with $A_i \subseteq \Omega$ be a countable
	$f = \{\emptyset, \{P, FP\}, \{P, FP, FFP\}, \dots, \Omega\}$ be the event space with $A_i \subseteq \Omega$ be a countable collection of pairwise disjoint sets in Ω . With the set function $p: \Omega \mapsto [0,1]$, by (ountable Addivity $P(\bigcup_i A_i) = \sum_i P(A_i) = E_1 + E_2(1-E_1) + E_3(1-E_2)(1-E_1) + \dots = \sum_i E_i \prod_i (1-E_i)$. A simple function on the cdf of RV. Z can be constructed $H = \sum_i \int_{-\infty}^\infty f(x) dx \cdot \Pi_{A_i}$, where Π_{A_i} is indicator function of successful outcome at iteration i^{th} .
4	Countable Addivity P(UA:) = EP(A:) = E, + E2(1-E1) + E3(1-E2)(1-E1)+= [E1](1-E3).
The state of the s	A simple function on the cdf of RV. Z can be constructed H= = 5, Jost(x)dx. IIAL,
William Control of the Control of th	where IA; is indicator function of successful outcome at iteration it.
And the second s	By Lebesque Integral over the set function p,
S production of the state of th	By Lebesgue Integral over the set function p, $\int \left(\sum_{i=1}^{\infty} \int_{-\infty}^{z} f(x) dx \cdot \mathbb{I}_{A_{i}}\right) dp = \sum_{i=1}^{\infty} \int_{-\infty}^{z} f(x) dx \int_{-\infty}^{z} f(x) dx \int_{-\infty}^{z} f(x) dx \cdot \mathbb{I}_{A_{i}} dp = \sum_{i=1}^{\infty} \int_{-\infty}^{z} f(x) dx \cdot \mathbb{I}_{A_{i}} dx \cdot \mathbb$
The state of the s	$P(Z \leq z) = \int H dp = \int \left(\sum_{i=1}^{\infty} \int_{-\infty}^{z} f(x) dx \cdot \prod_{A_{i}} dp = \sum_{i=1}^{\infty} P(A_{i}) \int_{-\infty}^{z} f(x) dx = \sum_{i=1}^{\infty} \mathcal{E}_{i} \prod_{j=1}^{i-1} (1-\mathcal{E}_{j}) \int_{-\infty}^{z} f(x) dx$
	(shown) &
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