

```

1  program inverse_transform
2      integer::i,n
3      real::r,x
4      open(1,file="result.dat",status="unknown")
5      write(*,*)"Enter Number of Sampling:"
6      read(*,*)n
7      !
8      !p(x) = 2*(1-x) ... 0 <= x <= 1 | ... Probability Distribution function
9      !      = 0      ... otherwise   |
10     !
11     !
12     !
13     !f(x) = y = Integral[p(x),0,1] ... Cumulative Distribution function
14     !
15     !y = 2*(x - x^2/2) ... 0 <= x <= 1
16     !
17     !
18     !f^-1(y) = x ... non uniform random number
19     !
20     !x = 1 +/- sqrt(1-y)
21
22     do i = 1,n
23         call random_number(r)
24         x = 1 - (1-r)**0.5
25         write(1,*)x
26     end do
27
28
29 end program

```