Concept questions

Discussion Week 8

Taking samples of random number ξ, which formula for direct sampling gives the probability distribution

$$f(x) = e^{-x}$$

for many samples?

a) $x \leftarrow e^{\xi}$

b) $x \leftarrow -\log \xi$

c) $x \leftarrow \xi e^{x}$

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$$R \propto \frac{1}{\sqrt{N}}$$