

1. To use importance sampling with Monte Carlo integration, we identified that the integrand of

$$I = \int_{-1}^6 dx \int_0^5 dy \int_0^5 dz e^{-x/3} \left(1 + 0.1 \ln(\sqrt{x^2 + y^2 + z^2 + 1})\right) \quad (1)$$

is mostly flat over the interval, in terms of  $y$  and  $z$  at least, so we can sample those values just by a uniform distribution over the interval. The  $x$  values need to be sampled according to  $e^{-x/3}$ , using the inverse transform method. To do this we consider  $w_i$ 's distributed uniformly on  $[0, 1]$ . Then

$$\begin{aligned} w_i &= \int_{-\infty}^{x_i} e^{-x'/3} dx' \\ &= \int_{-1}^{x_i} e^{-x'/3} dx' \\ &= -3(e^{-x_i/3} - e^{-1/3}) \\ \implies x_i &= -3 \ln \left( -\frac{w_i}{3} + e^{-1/3} \right) \end{aligned}$$

gives us the distribution of  $x$  values.

Now we want to calculate  $I$  using

$$I = \frac{1}{N} \sum_{i=1}^N \frac{f(x_i, y_i, z_i)}{w(x_i, y_i, z_i)}. \quad (2)$$

In this case  $f(x, y, z)$  is the original integrand.  $w(x, y, z)$  needs to be normalised, so can't just be  $e^{-x/3}$ , it needs to be divided by the product of the integral of it over the integration interval, including the  $y$  and  $z$  intervals, which turns out to be  $-3(e^{-2} - e^{-1/3}) \times 25$