

3 (b)

```
dirichlet <- function(a, n){
  p <- length(a)
  # matrix: each row sample from Dirichlet(a)
  y <- array(NA, dim=c(n, p))
  for (i in 1:n) {
    tmp <- rgamma(p, a, 1)
    y[i, ] <- tmp / sum(tmp)
  }
  return(y)
}
```

Here is a simple function in R that takes as inputs  $n$  and  $\mathbf{a} = (a_1, a_2, a_3)$  and generates a matrix of size  $n \times 3$  whose rows correspond to independent samples from a Dirichlet distribution with parameter  $(a_1, a_2, a_3)$ .

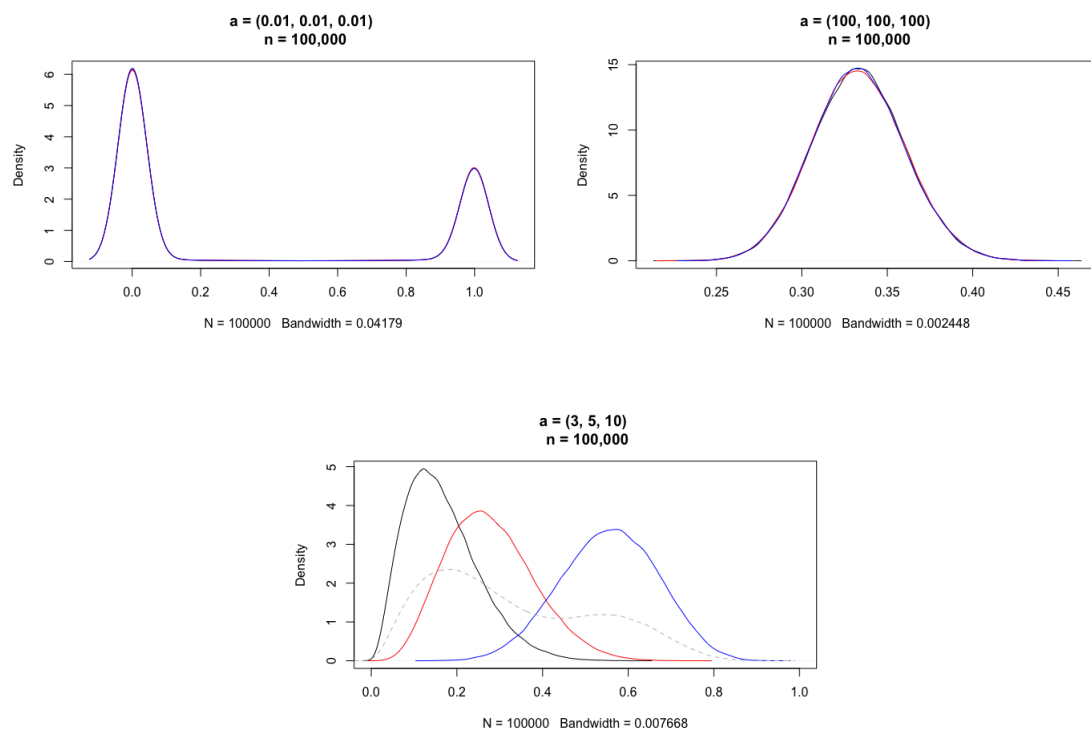


Figure 1: Black:  $a = 3$ , red:  $a = 5$ , blue:  $a = 10$

Smaller  $a$  leads to a bimodal distribution. Larger  $a = 100$  leads to unimodal distribution.