

STAT 201B HW7

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Problem 4c

```
import numpy as np
import matplotlib.pyplot as plt

# Set random seed for reproducibility
np.random.seed(42)

# Parameters
mu = 10
sigma_squared = 4
sigma = np.sqrt(sigma_squared)
alpha = 9
beta = 13
B = 1000

# Rejection sampling algorithm
samples = []

while len(samples) < B:
    # Generate proposal from Normal(mu, sigma^2)
    theta_star = np.random.normal(mu, sigma)

    # Accept if alpha < theta_star < beta
    if alpha < theta_star < beta:
        samples.append(theta_star)

samples = np.array(samples)

# Create histogram
plt.figure(figsize=(10, 6))
plt.hist(samples, bins=30, density=True, alpha=0.7, color='blue', edgecolor='black')
plt.xlabel('theta')
plt.ylabel('Density')
plt.title(f'Histogram of {B} Samples from Truncated Normal({mu}, {sigma_squared}) on ({alpha}, {beta})')
plt.grid(True, alpha=0.3)
plt.tight_layout()
plt.show()
```

