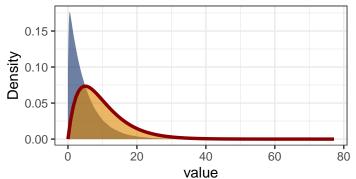
Sampling from Y ~ Exp($\lambda = 0.2$) with Weights h(y) = y

PDF of Gamma(2, 0.2) in Red



Before Resampling

After Sampling

PDF of Gamma(2, 0.2)