Homework 1 STAT5376
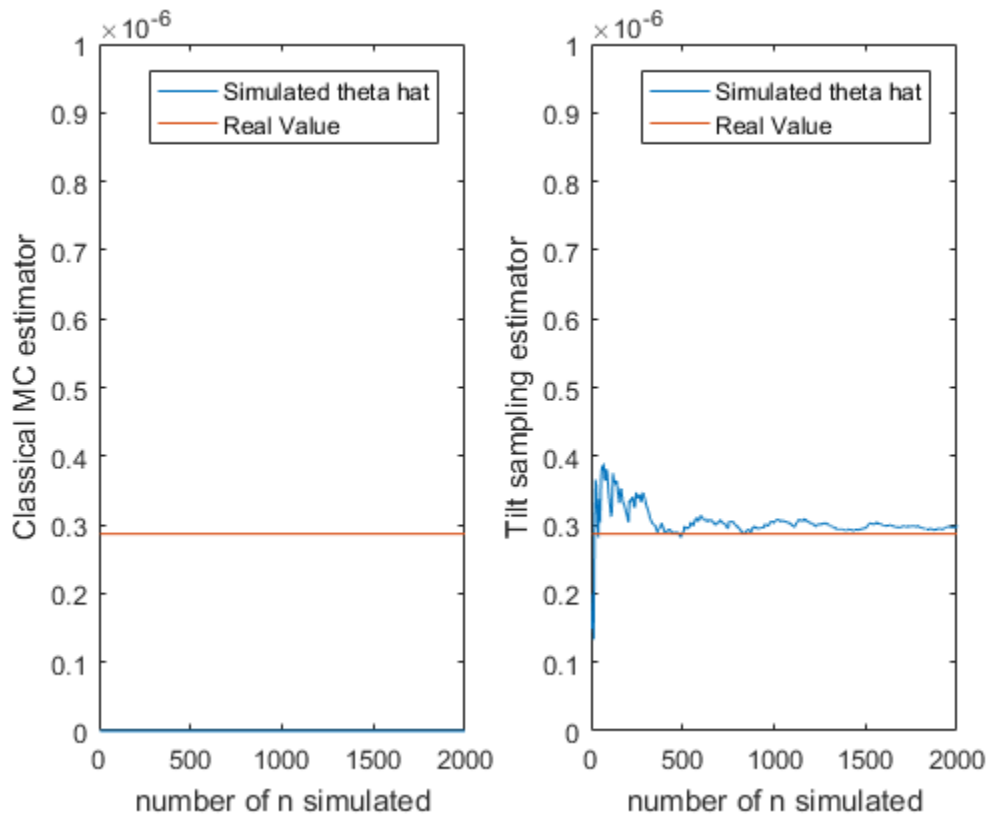
Li Sun

September 2, 2016

1.Use the technique of classical MC and importance sampling via tilted densities to estimate the quantity $\theta = Pr(X > 5)$ where X is standard normal random variable. Generate estimates and plot convergence of both methods.

The result is as followed:

All code please see

Thanks!