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Applications of Integral Transformations - Quiz

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Question 1

1 point possible (graded)

True or False: You cannot generate a discrete random variable from a continuous random variable, since the inverse is not well definied.

- (•) True ✗
- ( ) False ✓

Explanation

The inverse needs to exist for you to apply the integral transformation method. However, there are other ways of generating distributions. For example, to generate a random variable that follows a binomial distribution from a uniform random variable you could define an event to be successful if your draw is above a certain threshold . If your uniform random variable is distributed on the unit interval, then your probability of success is immediately given by your choice of threshold.

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