

$$1) i) p(y) = \frac{N}{y} \quad y \in [1, a)$$

we first find the normalization constant for this distribution:

$$\int_1^a \frac{N}{y} dy = 1 \rightarrow N [\ln|y|]_1^a = 1 \rightarrow N \ln|a| - \cancel{N \ln|1|}^0 = 1$$

$$N \ln|a| = 1 \quad (\text{the range is from 1 to } a, \text{ so we take } a \text{ to be positive})$$

$$N = \frac{1}{\ln(a)}$$

we then map our uniform distribution to our desired one:

our uniform distribution is given by

$$\int_0^u p_u(u') du' = u$$

we want the area under the two curves to be the same:

$$\int_0^u p_u(u') du' = u = \int_1^y p(y') dy' = \int_1^y \frac{1}{y' \ln(a)} dy'$$

$$= \left. \frac{\ln|y'|}{\ln(a)} \right|_1^y = \frac{\ln|y|}{\ln(a)} - \cancel{\frac{\ln|1|}{\ln(a)}}^0 = u$$

$$u \ln(a) = \ln|y| \rightarrow y = e^{u \ln(a)} \rightarrow \boxed{y = a^u}$$

$$ii) p(y) = \frac{N}{y^2} \quad y \in [1, a)$$

we again begin by normalizing:

$$\int_1^a \frac{N}{y^2} dy = \int_1^a N y^{-2} dy = 1 \rightarrow N [-y^{-1}]_1^a = 1$$

$$\left. \frac{-N}{y} \right|_1^a = \frac{-N}{a} + \frac{N}{1} = N \left(1 - \frac{1}{a}\right) = 1 \rightarrow N = \frac{1}{1 - \frac{1}{a}} = \frac{a}{a-1}$$

the next step is mapping:

$$\int_0^u p_u(u') du' = u = \int_1^y p(y') dy' = \int_1^y \left(\frac{y}{a-1}\right) \left(\frac{1}{y^2}\right) dy' = \frac{a}{a-1} \int_1^y y'^{-2} dy'$$

$$\frac{a}{a-1} \left[\frac{-1}{y'} \right]_1^y = \frac{a}{a-1} \left(\frac{-1}{y} + 1 \right) = u \rightarrow \frac{u(a-1)}{a} - 1 = \frac{-1}{y}$$

$$\frac{ua - u - a}{a} = \frac{-1}{y} \rightarrow \boxed{y = \frac{a}{u + a - ua}}$$

2) dV in spherical coordinates is given by

$$dV = r^2 \sin(\theta) dr d\theta d\varphi$$

a uniform distribution in a sphere means that the probability of any given point having

$$0 \leq r' < r \quad 0 \leq \theta' < \theta \quad 0 \leq \varphi' < \varphi$$

is given by

$$\int_0^r r'^2 dr' \int_0^\theta \sin(\theta') d\theta' \int_0^\varphi d\varphi' = 1$$

we first examine φ , which we see is already uniformly distributed. we know in spherical coordinates $0 \leq \varphi < 2\pi$, but $0 \leq x_3 < 1$, so we can adjust the range by multiplying:

$$\boxed{\varphi = 2\pi x_3}$$

we next turn to θ , which we transform. we again begin by normalizing:

$$\int_0^\pi N \sin(\theta) d\theta = 1 \rightarrow -N \cos(\theta) \Big|_0^\pi = 1 \rightarrow -N [-1 - 1] = 1 \rightarrow 2N = 1 \rightarrow N = \frac{1}{2}$$

mapping:

$$\int_0^u p_u(u') du' = u = \int_0^\theta \frac{1}{2} \sin(\theta') d\theta' = \frac{-1}{2} [\cos(\theta')]_0^\theta = \frac{-1}{2} (\cos(\theta) - 1) = u$$

$$-2u = \cos(\theta) - 1 \rightarrow \theta = \arccos(1 - 2u) \rightarrow \boxed{\theta = \arccos(1 - 2x_2)}$$

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finally, we transform x_1 to r . we once again begin by normalizing:

$$\int_0^1 \overset{\leftarrow \text{unit sphere}}{N r^2} dr = 1 \rightarrow \left. \frac{N}{3} r^3 \right|_0^1 = 1 \rightarrow \frac{N}{3} = 1 \rightarrow N = 3$$

mapping:

$$\int_0^r 3r'^2 dr' = x_1 \rightarrow \left. r'^3 \right|_0^r = x_1 \rightarrow r^3 = x_1 \rightarrow \boxed{r = \sqrt[3]{x_1}}$$