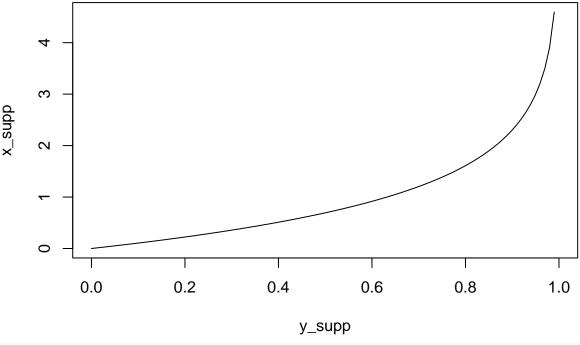
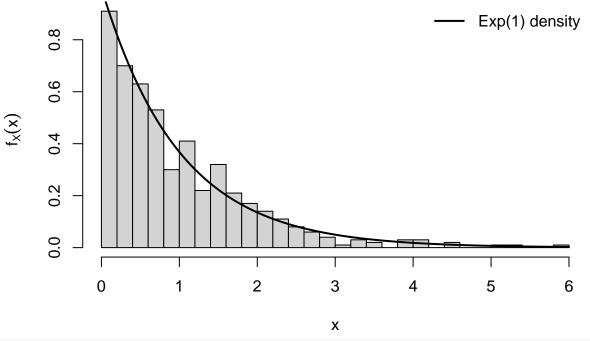
## Example: Probability Integral Transform

Generate a random sample from  $F_X(x) = 1 - \exp{-xI_{(0,\infty)}(x)}$ . Note:  $X \sim Exp(\beta = 1)$ .

## Inverse Transformation from Y to X



## 500 draws from Exp(1) using PIT



## QQ plot for sample using PIT

