Time – 20 min
Marks – 5

3. Suppose you have a random variable $X \sim F(x)$.
$F(x)$ is the distribution function.
Your digital computer is capable of generating a continuous random variable with uniform prob. density function over the support $[0, 1]$.
How you can program your computer to generate X ?

[P.S: Computer generates only Pseudo-random numbers.
But it's okay for most of our applications.
your assignment requires this program as well.].