Name: Notes

SA402 - Dynamic and Stochastic Models

Fall 2019 - Uhan

Quiz 3 – 11 September 2019

Instructions. You have 10 minutes to complete this quiz. You may use your calculator. You may <u>not</u> use any other materials (e.g., notes, homework, books).

Problem	Weight	Score
1	2	
2	2	
3	1	
Total		/ 50

Consider the random variable *X* with cdf

$$F_X(a) = \begin{cases} 0 & \text{if } a < 0 \\ \frac{a}{4} & \text{if } 0 \le a \le 4 \\ 1 & \text{if } a > 4 \end{cases}$$

Problem 1. Construct a random variate generator for X. Your solution should be in the form: " $X = \cdots$ where $U \sim \text{Uniform}[0,1]$."

Problems 1-3 of this quiz come from Problem 3.17a in the textbook (using $\alpha = 0$ and $\beta = 4$), assigned for homework. Take a look at the solutions for that homework problem for hints on how to get started.

Problem 2. Suppose you have access to a function random() that generates random variates of Uniform[0,1]. Briefly describe how you would use your random variate generator in Problem 1 to generate random variates of X.

