

$$\text{banana} = \frac{x_1^2}{100} + (x_2 + b x_1^2 - 100 b)^2$$

b = 0.05

phi[x_, y_] = {x, y + b * x^2 - 100 * b};

phiI[x_, y_] = {x, y - b * x^2 + 100 * b};

Notice that phi has unit Jacobian so that the density of phi(X) is simply pdf(phiInverse(x)) where pdf is the pdf of X

(New Kernel) In[26]:=

randn[] := RandomVariate[NormalDistribution[0, 40]]

(New Kernel) In[27]:=

list = Table[phiI[randn[], randn[]], {i, 100 000}]

Histogram3D[list]

(New Kernel) Out[27]=

```
{ {15.1304, -26.7889}, {-18.4466, -64.8763},
  {-81.3963, -303.857}, {67.61, -176.815}, ... 99 993 ... ,
  {-54.5252, -155.577}, {-7.1767, -67.7666}, {32.7927, -68.0075} }
```

large output

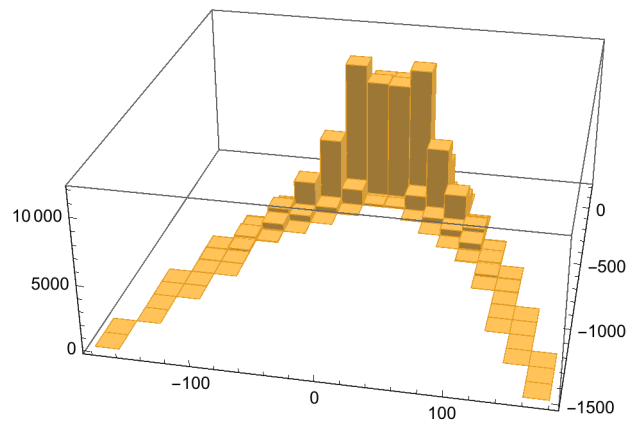
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(New Kernel) Out[28]=



(New Kernel) In[29]:=

DensityHistogram[list, Automatic]

(New Kernel) Out[29]=

