

% 3.8

```
for k = 10.^[2,4,6]
x = rand(1,k);
y = rand(1,k);

z = exp((x+y).^2);

res = mean (z);
sd = 2*std(z)/sqrt(k);

fprintf("k= %d, res= %f, sd= %f\n ", k, res, sd);
end
```

```
k= 100, res= 5.621596, sd= 1.321125
k= 10000, res= 4.872142, sd= 0.114684
k= 1000000, res= 4.902062, sd= 0.011934
```

```
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
%3.9
```

```
%u1 = exp(-x);
%u2 = exp(-y);
```

```
%x= -log(u1);
%y= -log(u2);
```

```
%dx= -(1/u1)du1;
%dy= -(1/u2)du2;
```

```
% Y<X => U1<U2
```

```
u1 = rand(1,k);
u2 = rand(1,k);
```

```
z = zeros(1,length(y));
```

```
z(index) = (u1(index)+u2(index))./(u1(index)./(u2(index)));
```

```
res = mean(z);
sd = 2*std(z)/sqrt(k);
```

```
fprintf("k= %d, res= %f, sd= %f\n ", k, res, sd);
```

```
k= 1000000, res= 25.259165, sd= 17.680621
```

```
%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%%
```

3.12

```
for repeat= 10.^[2,3,4]
Ns=zeros(1,repeat);
```

```
for iter = 1:repeat
for k= 1:100
x= rand(1,k);
s= sum(x);
if s>1
Ns(iter)= k;
```

```
break;
end;
end;
end;
fprintf("%d, %f \n", repeat, mean(Ns));
```