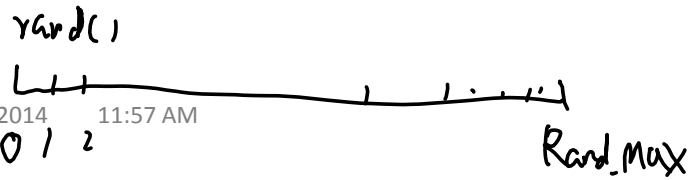


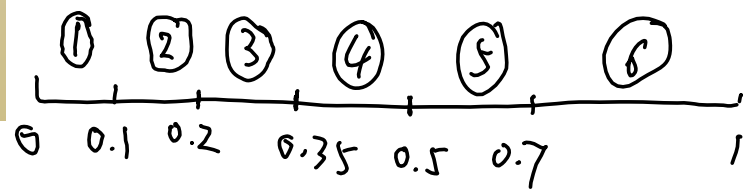
Wednesday, September 10, 2014 11:57 AM



```
temp = double( rand()+0.5 ) /
(double(RAND_MAX) + 1.0);
```

```
P(1)=0.1; P(2)=0.1; P(3)=0.15; P(4)=0.15
P(5)=0.2; P(6)=0.3
```

temp = 1



```
X = zeros(1000,1);
for i = 1:1000,
    u = rand;
    if (u < 0.1) X(i) = 1;
    else if (u < 0.2) X(i) = 2;
    elseif ( ) X(i) = 3;
    ..
    !!
    else X(i) = 6;
end
```

$$y = F(x) = 1 - e^{-\lambda x} = y$$

$$e^{-\lambda x} = 1 - y$$

$$-\lambda x = \ln(1 - y)$$

$$x = -\frac{1}{\lambda} \cdot \ln(1 - y)$$

Q: generate 1000 samples of exp dist. λ

$$F^{-1}(x) = -\frac{1}{\lambda} \ln(1-x)$$

X = zeros(1, 1000);

for i = 1:1000,
u = rand;

X(i) = -log(1-u)/lambda;

end

$\Rightarrow X = -\log(1 - \text{rand}([1, 1000])) / \lambda;$

10 samples of dice throwing

[1, 3, 6, 5, 5, 4, 6, 1, 5, 4]

$P(X=1) = \frac{2}{10}$, $P(X=2) = \frac{0}{10}$, $P(X=i) = \frac{\# \text{ of } i \text{ show}}{10}$