

AlgMod Fall 2012, Homework 2 (lecture)

Please return Thursday Oct 4, in class.

Problem 1 (30 pts) Assume you have a sampler for the normal distribution $\mathcal{N}(0, 1)$. Show how a sampler for the uniform distribution on $[0, 1]$ can be obtained from it by transformation.

Problem 2 (70 pts) Design two samplers for the uniform distribution on $[0, 1]$, different from the samplers given at the beginning of section 4.5 in the lecture notes (these are essentially the same that I used in class today). Let your imagination flow...