HW10

1. Solve the problems 21-1 HW#2 in the handout.
2. Solve the problems Q1 in the handout.
3. Solve the problems Q2 in the handout.
4. Prove that the nonlinear z-score generator as the composite function of the CDF of X and the inverse CDF of the standard Gaussian becomes the affine mapping of the ordinary linear z-score generator when X is a Gaussian with mean mu and variance sigma square.
5. Read pages 292-293 of Papoullis and prove that the Rejection Method works in that the generated random numbers indeed follow the desired pdf f_Y(y).
6. In Example 7-23 of Papoullis, show that the Rejection Method works in that the generated random numbers indeed follow the truncated Gaussian pdf.