

6. Aleks has written a Python function `gen_unif(a, b)` that gives a random sample from the *continuous Unif(a, b)* distribution. However, what Aleks really wants is a function `gen_exp(lambduh)` that takes a parameter λ (lambduh as written in the code) and returns a sample from the $Exp(\lambda)$ distribution.

Aleks is lazy, and thus thinks that he can code this new function in only one line and utilizing his function `gen_unif(a, b)`. To do this, he'll need to "transform" a sample of a uniform distribution into that of an exponential distribution.

– 4 –

- (a) Let $X \sim Unif(0, 1)$ be a continuous uniform random variable. Show that $Z = g(X) = -\frac{1}{\lambda} \ln(1 - X) \sim Exp(\lambda)$. Aleks specifically wants you to show this using the CDF transformation method, by computing $F_Z(z)$.
- (b) Aleks is only 90% sure his math was correct from earlier and still isn't convinced. Now he wants you to show the same thing (that $Z = g(X) = -\frac{1}{\lambda} \ln(1 - X) \sim Exp(\lambda)$), this time using the explicit formula from section 4.4 to compute $f_Z(z)$. Make sure to explicitly verify the monotonicity and invertibility criteria.
- (c) Now that we've verified that this transformation is "legit", help Aleks translate it into code! Write the Python function `gen_exp(lambduh)` using only `gen_unif(a, b)` to generate randomness. It should only be ONE LINE, and you may use `np.log` to compute the natural logarithm.

```
def gen_exp(lambduh:float) -> float:
    # Your one-line of code here.
```

- (d) Note that the transformation we applied to X was the inverse of the CDF of the exponential distribution (if $Y \sim Exp(\lambda)$, then $F_Y(y) = 1 - e^{-\lambda y}$ for $y \geq 0$ and the inverse CDF is $g(y) = F_Y^{-1}(y) = -\frac{1}{\lambda} \ln(1 - y)$.)

This process, in fact, works for any *arbitrary* continuous distribution! Explain how to generate a sample from a continuous distribution T , given only its CDF F_T and access to a single sample from $X \sim Unif(0, 1)$. Explain why this process makes sense intuitively as well in AT MOST 2-3 sentences. (Hint: It's similar to the previous part!)

Aleks Random Sample

Brendan G. Carr



Aleks Random Sample:

Reviewing **Aleks Random Sample**: Unlocking the Spellbinding Force of Linguistics

In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is really astonishing. Within the pages of "**Aleks Random Sample**," an enthralling opus penned by a very acclaimed wordsmith, readers attempt an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve in to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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