

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

J Ma



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