

Questions

Question 1: (TRUE OR FALSE) In the rejection algorithm

```
Repeat
  sample Y from pdf g
  sample U ~ U(0, 1)
until U ≤ f(Y)/h(Y)
Output Y
```

the rv Y output by the algorithm has pdf g.

Question 2: (TRUE OR FALSE) To sample from a $N(0, 2)$ (i.e., $\sigma^2 = 2$), we can use the algorithm:

```
Sample X ~ N(0, 1)
Return 2X
```