

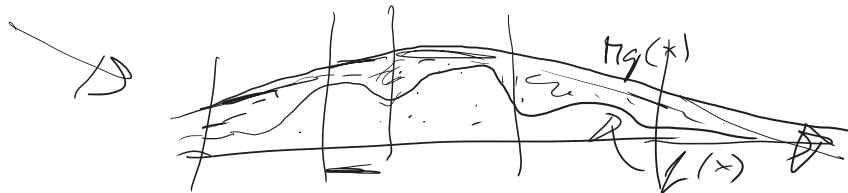
BASIC SAMPLING

- IF YOU CAN FIND THE INVERSE OF THE CUMULATIVE DIST. FUNCTION



- SPECIALIZED METHODS...
- SIMULATE FROM JOINT DISTRIBUTIONS, USE SAMPLE FROM ONE DIMENSION

- REJECTION SAMPLING



- IMPORTANCE SAMPLING



MORE CARLO INTEGRATION IN AN EFFICIENT WAY

$$\int h(x) f(x) dx = \int \left[\frac{h(x) f(x)}{g(x)} \right] g(x) dx$$