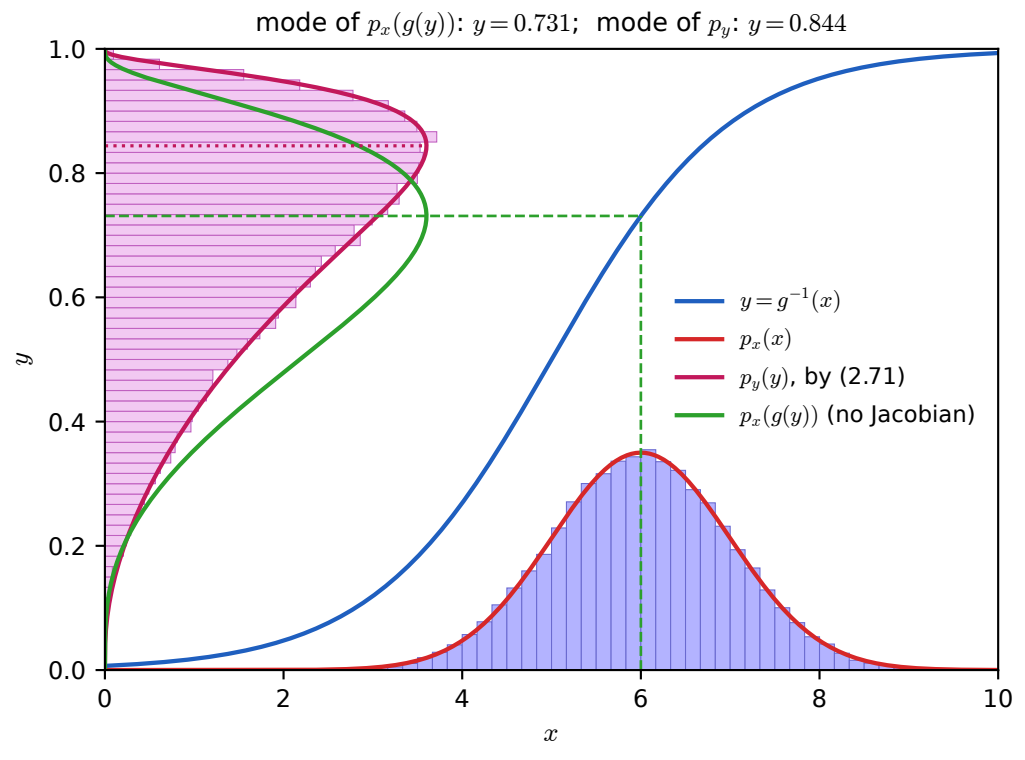

mode of $p_x(g(y))$: $y = 0.731$; mode of p_y: $y = 0.844$
$y = g^{-1}(x)$
$p_x(x)$
$p_y(y)$, by (2.71)
$p_x(g(y))$ (no Jacobian)
y
x
0.0
0.2
0.4
0.6
0.8
1.0
0
2
4
6
8
10