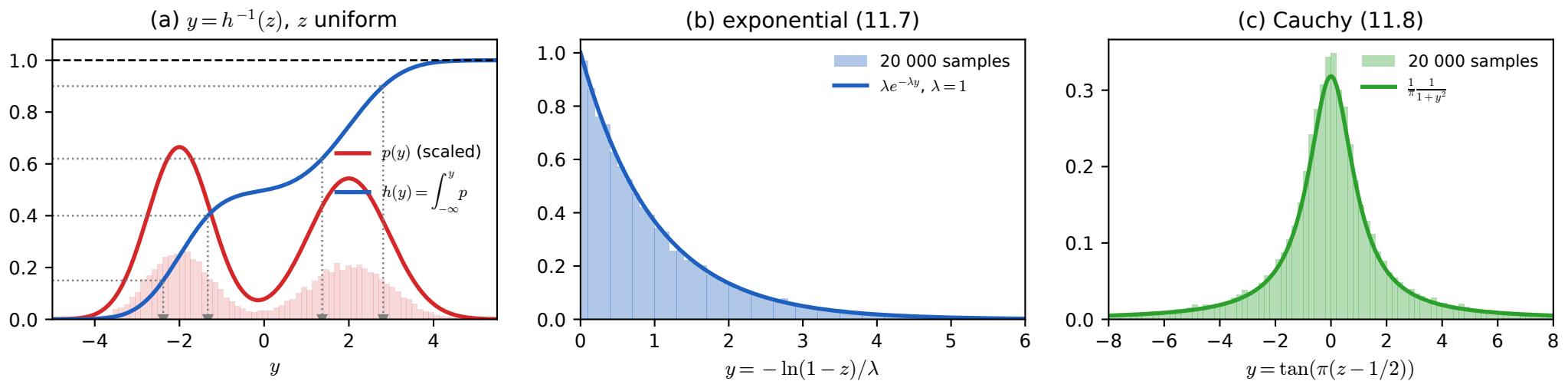

(a) $y = h^{-1}(z)$, z uniform
1.0
0.8
0.6
0.4
0.2
0.0
−4
−2
0
2
4
y
$p(y)$ (scaled)
$h(y) = \int_{-\infty}^{y} p$
(b) exponential (11.7)
20 000 samples
$\lambda e^{-\lambda y}$, $\lambda = 1$
0
1
2
3
4
5
6
$y = -\ln(1-z)/\lambda$
(c) Cauchy (11.8)
20 000 samples
$\frac{1}{\pi}\frac{1}{1+y^2}$
0.3
0.2
0.1
0.0
−8
−6
−4
−2
0
2
4
6
8
$y = \tan(\pi(z - 1/2))$