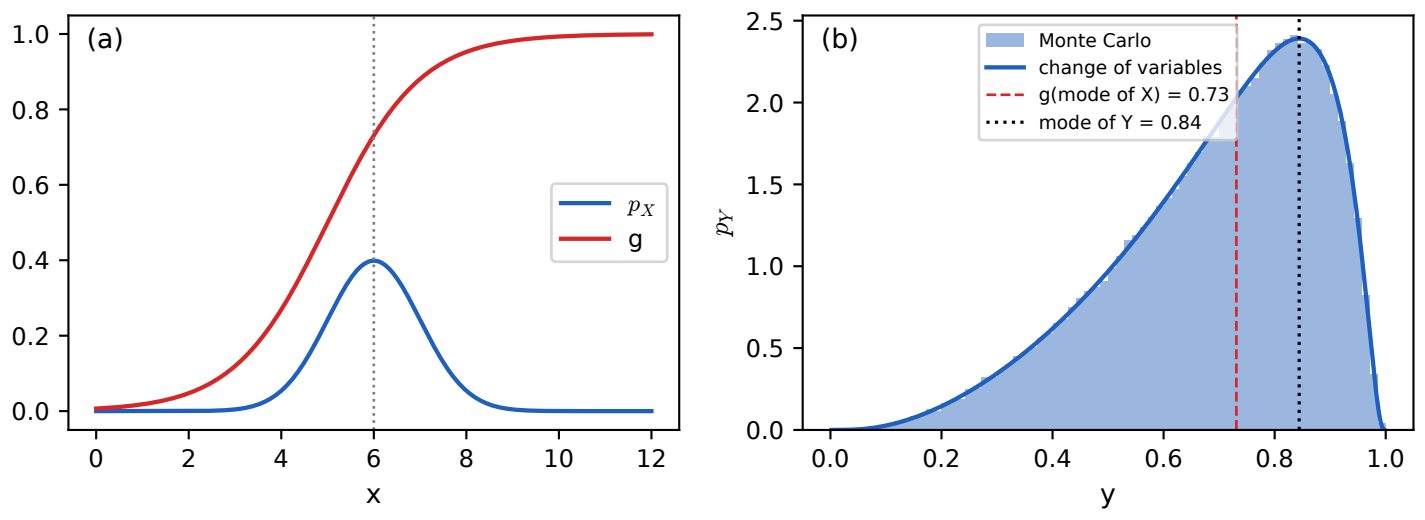

(a)
1.0
0.8
0.6
0.4
0.2
0.0
0
2
4
6
8
10
12
x
p_X
g
(b)
Monte Carlo
change of variables
g(mode of X) = 0.73
mode of Y = 0.84
2.5
2.0
1.5
1.0
0.5
0.0
p_Y
0.0
0.2
0.4
0.6
0.8
1.0
y