The following BASIC code generates 10,000 values of a random variable X and calculates the sample average, the sample variance, and the fraction of sample values that lie in the interval (a, b]. Adapt this simulation program to:

- 1. Calculate the values needed to fill in the table for E(X), V(X) and  $P(a < X \le b)$ , where a=0.9 and b=1.8. Show all theoretical calculations.
- 2. For each case, on a separate page, draw the graph of the theoretical distribution function  $F_x(t)$ , fill in the table describing  $F_x(t)$ , and plot the simulation values given in the table on the same graph as the theoretical distribution function.

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RANDOMIZE

100 INPUT a,b

200 FOR i = 1 TO 10000

generate X

300 S1 = S1 + X

400 S2 = S2 + X^2

500 IF (X > a) AND (X <= b) THEN c = c + 1

600 NEXT i

700 PRINT S1/10000, S2/10000 -(S1/10000)^2, c/10000
```

E(X) V(X)  $P(a < X \le b)$ 

Case	X	theory	simulation	theory	simulation	theory	simulation
1	$X \sim U(0,1)$						
2	$X \sim exp(2)$						
3	P(X=1/2)=1						
4	P(X=0.3) = 0.8 P(X=1.3) = 0.2						

Distribution Function  $F_x(t)$ 

	1		2		3		4	
t	theory	simulation	theory	simulation	theory	simulation	theory	simulation
-0.25								
0.00								
0.25								
0.50								
0.75								
1.00								
1.25								
1.50								