

Access to the computer lab

- ▶ For those who do not have access to Nullrommet 380A: please send Ingeborg Hem (ingeborg.hem@ntnu.no) a mail as soon as possible with your name, NTNU username/e-mail address and study programme.
- ▶ You will get:
 - ▶ Physical access to the computer lab
 - ▶ User at the (linux) computers
- ▶ Don't wait, do it today!

Partner for the exercises

- ▶ The exercises should be done in groups of two persons. You can
 - ▶ let the teaching assistants find exercise partner for you. If so, send an email with your name and email address to Maxime Conjard (maxime.conjard@ntnu.no) and ask for this.
 - ▶ find an exercise partner yourself. If so, send an email with (the two) names and email addresses to the teaching assistant (maxime.conjard@ntnu.no).
- ▶ Don't wait, do it today. Deadline: Tuesday January 16th.

Simulation procedures for continuous distributions

- ▶ Probability integral transform
- ▶ Bivariate techniques:
 - ▶ Box-Muller
 - ▶ ratio-of-uniforms
- ▶ Location/scale
- ▶ Known relations
- ▶ Mixtures
- ▶ Rejection sampling
 - ▶ adaptive rejection sampling

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- ▶ Today:
 - ▶ Multivariate normal
 - ▶ Bayesian statistics