

Quiz 2, ASM1
Time allowed 30 mins

The standard logistic distribution has pdf given by

$$g(x) = \frac{e^{-x}}{(1 + e^{-x})^2} \quad -\infty < x < \infty$$

1. Compute the cdf and inverse cdf.
2. Using the inverse transform method describe how to generate a realization from the standard logistic distribution based on a realization from uniform(0,1).
3. You have the procedure to generate multiple observations from logistic and uniform distributions. Using the accept-reject method describe how to generate a realization from the standard normal distribution based on these observations.