


ST407 Monte Carlo Methods: Practical 2

Rejection Sampling

- ▶ Teaching Assistant: Tom Jin s.jin@warwick.ac.uk
- ▶ Worksheet: warwick.ac.uk/st407/resources/prac2q.pdf¹

¹Be careful copying code from the PDF.

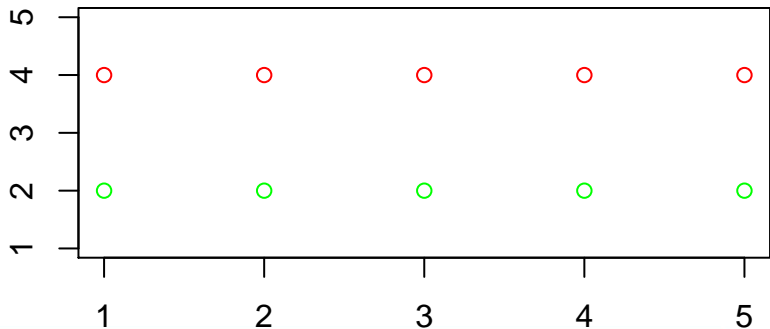
The ' ' in the document are not the same as a ' character.



ST407 Monte Carlo Methods: Practical 2

Loops

```
par(mar = c(6, 2, 0, 0)) #Ignore this line.  
plot(1:5, type="n", xlab = "", ylab="")  
x <- 0  
while(x < 5) {x <- x+1; points(x, 2, col="green");}  
for(y in 1:5) {points(y, 4, col="red")}
```



ST407 Monte Carlo Methods: Practical 2

Contour Plots

```
par(mar = c(4, 3, 1, 0)) # Ignore this line.  
filled.contour(z = matrix(runif(100), 10, 10))
```

