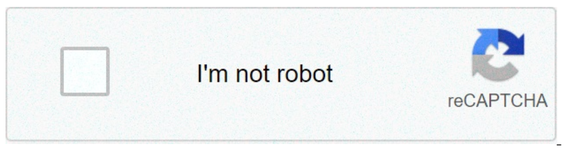

Continue

Probability integral transform example

Suppose \ (U) is the uniform distribution on \ ([0.1] \), and \ (M \), is the cumulative distribution of variable random, \ (Y \), this is \ [\ begin {gathering *} p \ left (y \ leq y \ right) = f (y) \ final {gather *} \] and set the inverse CDF to a function Quantil as \ [f ^ {- 1} (u) =} \ Left {Y: M (Y) \ GEQ U \ right \} \] Figure 1: A cumulative density function It is recalled that the distributions of probability Â ¢ fdcs are right contain and monotonously growing. However, as the example shows, they may also have flat sections and discontinuities. In fact, the flat sets motivate the definition of the inverse CDF as a minimum. Thus, in the example, while \ (M \) maps each point in the interval \ ([0.1] \) to \ (0.5 \), the preimage of the same range is the only point, \ (0 \) . In the theory of odds, transforming the integral of probability (also known as universality of the uniform) relates to the result that the data values that are modeled as being variable â €

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