**8**. Monte Carlo Integration & Acceptance Rejection Method Problems

1. Use the Monte Carlo Method to numerically integrate the following function (run at least 500,000 trials). Show the number of “hits” using a forecast display, calculate the hit/total ratio and finally the numerical value of the integral.

 

 

1. Use the Acceptance//Rejection Method to generate values of a Random Variable which have the following Probability Distribution:

 

 