





• Uniform distribution

- Rand(); // convenient to use, but may not be what you really want.
- Criteria of a good sampling:
 - Give a desired distribution over a long run
 - At each step, the histogram shall "uniformly" converge towards the desired distribution
 - Randomness shall be kept; no obvious correlation between two steps (though this is not true for markov chain based sampling).

CISC889, S04, Lec7, Liao











