

## Scientific Computing

### Homework 7

Due: Dec. 22

1. Exercise 3 at the end of the Lecture Notes chapter on Monte Carlo methods. Note that in Matlab, the uniform random number generator is `RAND`.
2. Exercise 4, same chapter. The flow chart of the code would be something like the following:

```
t = 0;
X = 0;
while (t <= T) {
    t = t + expSamp( $\lambda$ )
    X = X +  $\sigma$  · normSamp();
}
test if (x > B) and update counts
```