

Name: _____,

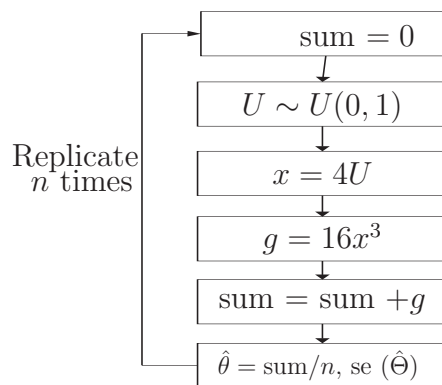
I.D. No.: _____.

1. (70 pts.) We are interested in obtaining $\theta = \int_0^4 4x^3 dx$ using simulation approach.

(a) (30 pts.) Write down the simulation logic.

i. Logic: $\theta = E(G(x))$,

ii. $G(x) = 16x^3, X \sim U(0, 4)$



(b) (20 pts.) Input Modeling (i.e. Generate data X_1, X_2, \dots, X_n used to estimate θ). You can determine the value n yourself.

(c) (20 pts.) Output Analysis (如何由 X_1, X_2, \dots, X_n 推論 θ)

2. (30 pts.) Consider a Physical Examination (PE) system.

(a) (15 pts.) List 3 appropriate performance measures.

(b) (15 pts.) List 3 appropriate decision variables.