Coladas Urîa, Luis

Boundary of density functions. Application to the simulation of distribution tails. (Spanish. English summary) Zbl 0532.62011

Acta Cient. Compostelana 20, 105-112 (1983).

Summary: We obtain, under mild conditions, majorizing functions for the density, and we apply those to simulate distribution tails by the acceptance- rejection algorithm.

MSC:

65C05 Monte Carlo methods

Keywords:

boundary of density functions; simulation of distribution tails; acceptance-rejection algorithm