

**Theorem** Random variates from the discrete uniform( $a, b$ ) distribution can be generated in closed-form by inversion.

**Proof** The discrete uniform( $a, b$ ) distribution has probability mass function

$$f(x) = \frac{1}{b - a + 1} \quad x = a, a + 1, a + 2, \dots, b$$

for some integers  $a < b$ . The cumulative distribution function is

$$F(x) = \frac{x - a + 1}{b - a + 1} \quad x = a, a + 1, a + 2, \dots, b.$$

Equating the cumulative distribution function to  $u$ , where  $0 < u < 1$ , yields an inverse cumulative distribution function

$$F^{-1}(u) = \lfloor a + (b - a + 1)u \rfloor \quad 0 < u < 1.$$

So a closed-form variate generation algorithm using inversion for the rectangular( $n$ ) distribution is

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generate  $U \sim U(0, 1)$   
 $X \leftarrow \lfloor a + (b - a + 1)u \rfloor$   
return( $X$ )
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