Figure 22: Simulation from a spherical distribution using the stochastic representation. First we simulate independently n times from the uniform distribution on the unit sphere to obtain $\mathbf{s}_1, \ldots, \mathbf{s}_n$ (above). Then, we simulate $r_1, \ldots, r_n$ from the distribution of R. Finally we put $\mathbf{x}_k = r_k \mathbf{s}_k$ for $k = 1, \ldots, n$ (below).