

Non-uniform random number distribution

Use the example we did in the class about generating random numbers with a non-uniform probability (ClassExercise.Random.Num.Distributions.Apr12.ipynb) and write a program that generates random numbers with a probability of $p(y) = -y + \sqrt{2}$ for $0 < y < \sqrt{2}$ [$p(y)$ is already normalized to 1].

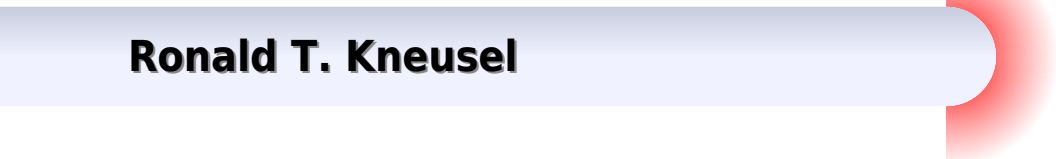
Confirm that the numbers give the desired probability distribution by plotting them using the `hist` function in `matplotlib`.

Finding π

Use the “stone throwing” method described in slide #260 to find the area of a unit circle (which is simply π) using the square box shown in slide #262. Note that the area of the square is 4. Use 1000 random points with x and y coordinates between -1 and 1 first. Examine the improvement in the accuracy of your estimate for π when you increase the number of random points to 100000.

Non Uniform Random Numbers

Ronald T. Kneusel



Non Uniform Random Numbers:

Non-Uniform Random Variate Generation Luc Devroye, 2013-11-22 This text is about one small field on the crossroads of statistics operations research and computer science. Statisticians need random number generators to test and compare estimators before using them in real life. In operations research random numbers are a key component in large scale simulations. Computer scientists need randomness in program testing game playing and comparisons of algorithms. The applications are wide and varied. Yet all depend upon the same computer generated random numbers. Usually the randomness demanded by an application has some built in structure typically one needs more than just a sequence of independent random bits or independent uniform 0 1 random variables. Some users need random variables with unusual densities or random combinatorial objects with specific properties or random geometric objects or random processes with well defined dependence structures. This is precisely the subject area of the book the study of non uniform random variates. The plot evolves around the expected complexity of random variate generation algorithms. We set up an idealized computational model without overdoing it we introduce the notion of uniformly bounded expected complexity and we study upper and lower bounds for computational complexity. In short a touch of computer science is added to the field. To keep everything abstract no timings or computer programs are included. This was a labor of love. George Marsaglia created CS690 a course on random number generation at the School of Computer Science of McGill University.

Automatic Nonuniform Random Variate Generation Wolfgang Hörmann, Josef Leydold, Gerhard Derflinger, 2013-06-29 Non uniform random variate generation is an established research area in the intersection of mathematics statistics and computer science. Although random variate generation with popular standard distributions have become part of every course on discrete event simulation and on Monte Carlo methods the recent concept of universal also called automatic or black box random variate generation can only be found dispersed in literature. This new concept has great practical advantages that are little known to most simulation practitioners. Being unique in its overall organization the book covers not only the mathematical and statistical theory but also deals with the implementation of such methods. All algorithms introduced in the book are designed for practical use in simulation and have been coded and made available by the authors. Examples of possible applications of the presented algorithms including option pricing VaR and Bayesian statistics are presented at the end of the book.

Non-uniform Random Numbers J. H. Ahrens, U. Dieter, 1973 *A Guide to Simulation* P. Bratley, B. L. Fox, L. E. Schrage, 2012-12-06 Simulation means driving a model of a system with suitable inputs and observing the corresponding outputs. It is widely applied in engineering in business and in the physical and social sciences. Simulation methodology draws on computer science statistics and operations research and is now sufficiently developed and coherent to be called a discipline in its own right. A course in simulation is an essential part of any operations research or computer science program. A large fraction of applied work in these fields involves simulation the techniques of simulation as tools are as fundamental as

those of linear programming or compiler construction for example Simulation sometimes appears deceptively easy but perusal of this book will reveal unexpected depths Many simulation studies are statistically defective and many simulation programs are inefficient We hope that our book will help to remedy this situation It is intended to teach how to simulate effectively A simulation project has three crucial components each of which must always be tackled 1 data gathering model building and validation 2 statistical design and estimation 3 programming and implementation Generation of random numbers Chapters 5 and 6 pervades simulation but unlike the three components above random number generators need not be constructed from scratch for each project Usually random number packages are available That is one reason why the chapters on random numbers which contain mainly reference material follow the chapters dealing with experimental design and output analysis

THE DOPPLER EFFECT FOR A NON-UNIFORM TEMPERATURE DISTRIBUTION IN REACTOR FUEL ELEMENTS.. JACK EMIL OLHOEFT,1962 *Object-Oriented Computer Simulation of Discrete-Event Systems* Jerzy Tyszer,2012-12-06 Object Oriented Computer Simulation of Discrete Event Systems offers a comprehensive presentation of a wide repertoire of computer simulation techniques available to the modelers of dynamic systems Unlike other books on simulation this book includes a complete and balanced description of all essential issues relevant to computer simulation of discrete event systems and it teaches simulation users how to design program and exploit their own computer simulation models In addition it uses the object oriented methodology throughout the book as its main programming platform The reader is expected to have some background in the theory of probability and statistics and only a little programming experience in C as the book is not tied down to any particular simulation language The book also provides 50 complete simulation problems to assist with writing such simulation programs Object Oriented Computer Simulation of Discrete Event Systems demonstrates the basic and generic concepts used in computer simulation of discrete event systems in a comprehensive uniform and self contained manner

Sequences, Discrepancies and Applications Michael Drmota,Robert F. Tichy,2006-11-14 The main purpose of this book is to give an overview of the developments during the last 20 years in the theory of uniformly distributed sequences The authors focus on various aspects such as special sequences metric theory geometric concepts of discrepancy irregularities of distribution continuous uniform distribution and uniform distribution in discrete spaces Specific applications are presented in detail numerical integration spherical designs random number generation and mathematical finance Furthermore over 1000 references are collected and discussed While written in the style of a research monograph the book is readable with basic knowledge in analysis number theory and measure theory

Experimental Techniques In High-energy Nuclear And Particle Physics (2nd Edition) Thomas Ferbel,1991-11-27 *Experimental Techniques in High Energy Nuclear and Particle Physics* is a compilation of outstanding technical papers and reviews of the ingenious methods developed for experimentation in modern nuclear and particle physics This book a second edition provides a balanced view of the major tools and technical concepts currently in use and elucidates the basic

principles that underly the detection devices Several of the articles in this volume have never been published or have appeared in relatively inaccessible journals Although the emphasis is on charged particle tracking and calorimetry general reviews of ionization detectors and Monte Carlo techniques are also included This book serves as a compact source of reference for graduate students and experimenters in the fields of nuclear and particle physics seeking information on some of the major ideas and techniques developed for modern experiments in these fields

Simulation Algorithms for Computational Systems Biology Luca Marchetti, Corrado Priami, Vo Hong Thanh, 2017-09-27 This book explains the state of the art algorithms used to simulate biological dynamics Each technique is theoretically introduced and applied to a set of modeling cases Starting from basic simulation algorithms the book also introduces more advanced techniques that support delays diffusion in space or that are based on hybrid simulation strategies This is a valuable self contained resource for graduate students and practitioners in computer science biology and bioinformatics An appendix covers the mathematical background and the authors include further reading sections in each chapter

Random Numbers and Computers Ronald T. Kneusel, 2018-04-05 This book covers pseudorandom number generation algorithms evaluation techniques and offers practical advice and code examples Random Numbers and Computers is an essential introduction or refresher on pseudorandom numbers in computer science The first comprehensive book on the topic readers are provided with a practical introduction to the techniques of pseudorandom number generation including how the algorithms work and how to test the output to decide if it is suitable for a particular purpose Practical applications are demonstrated with hands on presentation and descriptions that readers can apply directly to their own work Examples are in C and Python and given with an emphasis on understanding the algorithms to the point of practical application The examples are meant to be implemented experimented with and improved adapted by the reader

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