# 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 $\pi$

Use the "stone throwing" method described in slide #260 to find the area of a unit circle (which is simply $\pi$) 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 $\pi$ when you increase the number of random points to 100000.

# Non Uniform Random Numbers

**Mr. Rohit Manglik**

**Non Uniform Random Numbers:**

   **Non-Uniform Random Variate Generation** Luc Devroye,2013-11-22 Thls text ls about one small fteld on the crossroads of statlstlcs operatlons research and computer sclence Statistleians need random number generators to test and compare estlmators before uslng them ln real l fe In operatlons research random numbers are a key component ln arge scale slmulatlons Computer sclen tlsts need randomness ln program testlng game playlng and comparlsons of algo rlthms The appl catlons are wlde and varled Yet all depend upon the same com puter generated random numbers Usually the randomness demanded by an appl catlon has some bullt ln structure typlcally one needs more than just a sequence of Independent random blts or Independent uniform 0 1 random vari ables Some users need random variables wlth unusual densltles or random com blnatorlal objects wlth speclftc propertles or random geometrlc objects or ran dom processes wlth well deftned dependence structures Thls ls preclsely the sub ject area of the book the study of non uniform random varlates The plot evolves around the expected complexlty of random varlate genera tlon algorlthms We set up an ldeal zed computatlonal model wlthout overdolng lt we lntroduce the notlon of unlformly bounded expected complexlty and we study upper and lower bounds for computatlonal complexlty In short a touch of computer sclence ls added to the fteld To keep everythlng abstract no tlmlngs or computer programs are lncluded Thls was a Iabor of Iove George Marsagl a created CS690 a course on ran dom number generat on at the School of Computer Sclence of McG ll Unlverslty     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 method ology araws 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 re search 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 ch lPters deal ing 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 *Embedded Computing Systems: Applications, Optimization, and Advanced Design* Khalgui, Mohamed,Mosbahi, Olfa,Valentini, Antonio,2013-04-30 Embedded computing systems play an important and complex role in the functionality of electronic devices With our daily routines becoming more reliant on electronics for personal and professional use the understanding of these computing systems is crucial Embedded Computing Systems Applications Optimization and Advanced Design brings together theoretical and technical concepts of intelligent embedded control systems and their use in hardware and software architectures By highlighting formal modeling execution models and optimal implementations this reference source is essential for experts researchers and technical supporters in the industry and academia *Numerical Integration* Arnold R. Krommer,Christoph W. Ueberhuber,1994-09-28 The topics in this volume constitute a fitting tribute by distinguished physicists and mathematicians They cover strings conformal field theories W and Virasoro algebras topological field theory quantum groups vertex and Hopf algebras and non commutative geometry The relatively long contributions are pedagogical in style and address students as well as scientists **Monte Carlo Methods in Statistical Physics** ,1999-02-11 This book provides an introduction to Monte Carlo simulations in classical statistical physics and is aimed both at

students beginning work in the field and at more experienced researchers who wish to learn more about Monte Carlo methods The material covered includes methods for both equilibrium and out of equilibrium systems and common algorithms like the Metropolis and heat bath algorithms are discussed in detail as well as more sophisticated ones such as continuous time Monte Carlo cluster algorithms multigrid methods entropic sampling and simulated tempering Data analysis techniques are also explained starting with straightforward measurement and error estimation techniques and progressing to topics such as the single and multiple histogram methods and finite size scaling The last few chapters of the book are devoted to implementation issues including discussions of such topics as lattice representations efficient implementation of data structures multispin coding parallelization of Monte Carlo algorithms and random number generation At the end of the book the authors give a number of example programs demonstrating the applications of these techniques to a variety of well known models    *Simulation for Data Science with R* Matthias Templ,2016-06-30 Harness actionable insights from your data with computational statistics and simulations using R About This Book Learn five different simulation techniques Monte Carlo Discrete Event Simulation System Dynamics Agent Based Modeling and Resampling in depth using real world case studies A unique book that teaches you the essential and fundamental concepts in statistical modeling and simulation Who This Book Is For This book is for users who are familiar with computational methods If you want to learn about the advanced features of R including the computer intense Monte Carlo methods as well as computational tools for statistical simulation then this book is for you Good knowledge of R programming is assumed required What You Will Learn The book aims to explore advanced R features to simulate data to extract insights from your data Get to know the advanced features of R including high performance computing and advanced data manipulation See random number simulation used to simulate distributions data sets and populations Simulate close to reality populations as the basis for agent based micro model and design based simulations Applications to design statistical solutions with R for solving scientific and real world problems Comprehensive coverage of several R statistical packages like boot simPop VIM data table dplyr parallel StatDA simecol simecolModels deSolve and many more In Detail Data Science with R aims to teach you how to begin performing data science tasks by taking advantage of Rs powerful ecosystem of packages R being the most widely used programming language when used with data science can be a powerful combination to solve complexities involved with varied data sets in the real world The book will provide a computational and methodological framework for statistical simulation to the users Through this book you will get in grips with the software environment R After getting to know the background of popular methods in the area of computational statistics you will see some applications in R to better understand the methods as well as gaining experience of working with real world data and real world problems This book helps uncover the large scale patterns in complex systems where interdependencies and variation are critical An effective simulation is driven by data generating processes that accurately reflect real physical populations You will learn how to plan and structure a simulation project to aid in the decision

making process as well as the presentation of results By the end of this book you reader will get in touch with the software environment R After getting background on popular methods in the area you will see applications in R to better understand the methods as well as to gain experience when working on real world data and real world problems Style and approach This book takes a practical hands on approach to explain the statistical computing methods gives advice on the usage of these methods and provides computational tools to help you solve common problems in statistical simulation and computer intense methods **High-Performance Computing Using FPGAs** Wim Vanderbauwhede,Khaled Benkrid,2013-08-23 High Performance Computing using FPGA covers the area of high performance reconfigurable computing HPRC This book provides an overview of architectures tools and applications for High Performance Reconfigurable Computing HPRC FPGAs offer very high I O bandwidth and fine grained custom and flexible parallelism and with the ever increasing computational needs coupled with the frequency power wall the increasing maturity and capabilities of FPGAs and the advent of multicore processors which has caused the acceptance of parallel computational models The Part on architectures will introduce different FPGA based HPC platforms attached co processor HPRC architectures such as the CHREC s Novo G and EPCC s Maxwell systems tightly coupled HRPC architectures e g the Convey hybrid core computer reconfigurably networked HPRC architectures e g the QPACE system and standalone HPRC architectures such as EPFL s CONFETTI system The Part on Tools will focus on high level programming approaches for HPRC with chapters on C to Gate tools such as Impulse C AutoESL Handel C MORA C Graphical tools MATLAB Simulink NI LabVIEW Domain specific languages languages for heterogeneous computing for example OpenCL Microsoft s Kiwi and Alchemy projects The part on Applications will present case from several application domains where HPRC has been used successfully such as Bioinformatics and Computational Biology Financial Computing Stencil computations Information retrieval Lattice QCD Astrophysics simulations Weather and climate modeling **Simulation and Modelling** Mr. Rohit Manglik,2024-02-20 EduGorilla Publication is a trusted name in the education sector committed to empowering learners with high quality study materials and resources Specializing in competitive exams and academic support EduGorilla provides comprehensive and well structured content tailored to meet the needs of students across various streams and levels *Image Fusion* Tania Stathaki,2011-08-29 The growth in the use of sensor technology has led to the demand for image fusion signal processing techniques that can combine information received from different sensors into a single composite image in an efficient and reliable manner This book brings together classical and modern algorithms and design architectures demonstrating through applications how these can be implemented Image Fusion Algorithms and Applications provides a representative collection of the recent advances in research and development in the field of image fusion demonstrating both spatial domain and transform domain fusion methods including Bayesian methods statistical approaches ICA and wavelet domain techniques It also includes valuable material on image mosaics remote sensing applications and performance evaluation This book will be an invaluable resource to R D engineers

academic researchers and system developers requiring the most up to date and complete information on image fusion algorithms design architectures and applications Combines theory and practice to create a unique point of reference Contains contributions from leading experts in this rapidly developing field Demonstrates potential uses in military medical and civilian areas    The Probability Companion for Engineering and Computer Science Adam Prügel-Bennett,2020-01-23 Using examples and building intuition this friendly guide helps readers understand and use probabilistic tools from basic to sophisticated    **Statistical Methods for Data Analysis in Particle Physics** Luca Lista,2015-07-24 This concise set of course based notes provides the reader with the main concepts and tools to perform statistical analysis of experimental data in particular in the field of high energy physics HEP First an introduction to probability theory and basic statistics is given mainly as reminder from advanced undergraduate studies yet also in view to clearly distinguish the Frequentist versus Bayesian approaches and interpretations in subsequent applications More advanced concepts and applications are gradually introduced culminating in the chapter on upper limits as many applications in HEP concern hypothesis testing where often the main goal is to provide better and better limits so as to be able to distinguish eventually between competing hypotheses or to rule out some of them altogether Many worked examples will help newcomers to the field and graduate students to understand the pitfalls in applying theoretical concepts to actual data    **Uniform Random Numbers** Shu Tezuka,2012-12-06 In earlier forewords to the books in this series on Discrete Event Dynamic Systems DEDS we have dwelt on the pervasive nature of DEDS in our human made world From manufacturing plants to computer communication networks from traffic systems to command and control modern civilization cannot function without the smooth operation of such systems Yet mathemat ical tools for the analysis and synthesis of DEDS are nascent when compared to the well developed machinery of the continuous variable dynamic systems char acterized by differential equations The performance evaluation tool of choice for DEDS is discrete event simulation both on account of its generality and its explicit incorporation of randomness As it is well known to students of simulation the heart of the random event simulation is the uniform random number generator Not so well known to the practitioners are the philosophical and mathematical bases of generating random number sequence from deterministic algorithms This editor can still recall his own painful introduction to the issues during the early 80 s when he attempted to do the first perturbation analysis PA experiments on a per sonal computer which unbeknownst to him had a random number generator with a period of only 32 768 numbers It is no exaggeration to say that the development of PA was derailed for some time due to this ignorance of the fundamentals of random number generation

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