Uniform random numbers generators

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Uniform Random Numbers

Dirk P. Kroese,Thomas Taimre,Zdravko I. Botev

Uniform Random Numbers:

    <u>Uniform Random Numbers</u> 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 *UNIFORM RANDOM NUMBER GENERATORS.* M. Donald MacLaren,George Marsaglia,BOEING SCIENTIFIC RESEARCH LABS SEATTLE WASH.,1964 This paper discusses the testing of methods for generating uniform numbers in a computer the commonly used multiplicative and mixed congruential generators as well as two methods Tests proposed here are more stringent than those usually applied because the usual tests for randomness have passed several of the commonly used pprocedures which subsequently gave poor results in actual Monte Carlo calculations The principal difficulty seems to be that certain simple functions of n tuples of uniform random numbers do not have the distribution that probability theory predicts Two alternative generating methods are described one of them using a table of uniform numbers the other one combining two congruential generators Both of these methods passed the tests whereas the conventional multiplicative and mixed congruential methods did not Author **Mathematica Navigator** Heikki Ruskeepaa,2009-06-12 Ruskeepaa gives a general introduction to the most recent versions of Mathematica the symbolic computation software from Wolfram The book emphasizes graphics methods of applied mathematics and statistics and programming Mathematica Navigator can be used both as a tutorial and as a handbook While no previous experience with Mathematica is required most chapters also include advanced material so that the book will be a valuable resource for both beginners and experienced users Covers both Mathematica 6 and Mathematica 7 The book fully revised and updated is based on Mathematica 6 Comprehensive coverage from basic introductory information through to more advanced topics Studies several real data sets and many classical mathematical models *Handbook of Monte Carlo Methods* Dirk P. Kroese,Thomas Taimre,Zdravko I. Botev,2013-06-06 A comprehensive overview of Monte Carlo simulation that explores the latest topics

techniques and real world applications More and more of today s numerical problems found in engineering and finance are solved through Monte Carlo methods The heightened popularity of these methods and their continuing development makes it important for researchers to have a comprehensive understanding of the Monte Carlo approach Handbook of Monte Carlo Methods provides the theory algorithms and applications that helps provide a thorough understanding of the emerging dynamics of this rapidly growing field The authors begin with a discussion of fundamentals such as how to generate random numbers on a computer Subsequent chapters discuss key Monte Carlo topics and methods including Random variable and stochastic process generation Markov chain Monte Carlo featuring key algorithms such as the Metropolis Hastings method the Gibbs sampler and hit and run Discrete event simulation Techniques for the statistical analysis of simulation data including the delta method steady state estimation and kernel density estimation Variance reduction including importance sampling latin hypercube sampling and conditional Monte Carlo Estimation of derivatives and sensitivity analysis Advanced topics including cross entropy rare events kernel density estimation quasi Monte Carlo particle systems and randomized optimization The presented theoretical concepts are illustrated with worked examples that use MATLAB a related Web site houses the MATLAB code allowing readers to work hands on with the material and also features the author s own lecture notes on Monte Carlo methods Detailed appendices provide background material on probability theory stochastic processes and mathematical statistics as well as the key optimization concepts and techniques that are relevant to Monte Carlo simulation Handbook of Monte Carlo Methods is an excellent reference for applied statisticians and practitioners working in the fields of engineering and finance who use or would like to learn how to use Monte Carlo in their research It is also a suitable supplement for courses on Monte Carlo methods and computational statistics at the upper undergraduate and graduate levels   Python Scripting for Computational Science Hans Petter Langtangen,2009-01-09 With a primary focus on examples and applications of relevance to computational scientists this brilliantly useful book shows computational scientists how to develop tailored flexible and human efficient working environments built from small scripts written in the easy to learn high level Python language All the tools and examples in this book are open source codes This third edition features lots of new material It is also released after a comprehensive reorganization of the text The author has inserted improved examples and tools and updated information as well as correcting any errors that crept in to the first imprint   **An Introduction to Computational Physics** Tao Pang,2006-01-19 Thoroughly revised for its second edition this advanced textbook provides an introduction to the basic methods of computational physics and an overview of progress in several areas of scientific computing by relying on free software available from CERN The book begins by dealing with basic computational tools and routines covering approximating functions differential equations spectral analysis and matrix operations Important concepts are illustrated by relevant examples at each stage The author also discusses more advanced topics such as molecular dynamics modeling continuous systems Monte Carlo methods genetic algorithm and programming and numerical

renormalization It includes many more exercises This can be used as a textbook for either undergraduate or first year graduate courses on computational physics or scientific computation It will also be a useful reference for anyone involved in computational research   Mathematica Navigator Heikki Ruskeepää,2004-02-06 Mathematica Navigator gives you a general introduction to Mathematica The book emphasizes graphics methods of applied mathematics and statistics and programming Mathematica Navigator can be used both as a tutorial and as a handbook While no previous experience with Mathematica is required most chapters also include advanced material so that the book will be a valuable resource for both beginners and experienced users   **Computer Performance Modeling Handbook** Stephen Lavenberg,1983-02-28 Computer Performance Modeling Handbook   *Digital Communications with Emphasis on Data Modems* Richard W. Middlestead,2017-04-03 This book uses a practical approach in the application of theoretical concepts to digital communications in the design of software defined radio modems This book discusses the design implementation and performance verification of waveforms and algorithms appropriate for digital data modulation and demodulation in modern communication systems Using a building block approach the author provides an introductory to the advanced understanding of acquisition and data detection using source and executable simulation code to validate the communication system performance with respect to theory and design specifications The author focuses on theoretical analysis algorithm design firmware and software designs and subsystem and system testing This book treats system designs with a variety of channel characteristics from very low to optical frequencies This book offers system analysis and subsystem implementation options for acquisition and data detection appropriate to the channel conditions and system specifications and provides test methods for demonstrating system performance This book also Outlines fundamental system requirements and related analysis that must be established prior to a detailed subsystem design Includes many examples that highlight various analytical solutions and case studies that characterize various system performance measures Discusses various aspects of atmospheric propagation using the spherical 4 3 effective earth radius model Examines Ionospheric propagation and uses the Rayleigh fading channel to evaluate link performance using several robust waveform modulations Contains end of chapter problems allowing the reader to further engage with the text Digital Communications with Emphasis on Data Modems is a great resource for communication system and digital signal processing engineers and students looking for in depth theory as well as practical implementations   How SAS Works Paul A. Herzberg,2012-12-06 How SAS Works is a textbook designed to span the gap between the SAS Institute s Introductory Guide which is a very basic introduction to the SAS system and the User s Guide which is a reference tool for those already well versed in SAS How SAS Works is based on lectures and includes an introductory chapter which fills in many of the generalities about SAS It provides the information a beginner needs to use the SAS system for small to medium sized jobs and helps develop a model of the SAS system in a step by step manner The book is friendly and well written using a good flow of arguments and addressing questions an end user might ask It goes

beyond the basic introduction helping readers to get results from the SAS system and to make the most of other SAS Institute reference tools   **Analysis of Random Numbers from Four Uniform Random Number Generators** Carl B. Bates,Janice A. Zirkle,ARMY COMBAT DEVELOPMENTS COMMAND SYSTEMS ANALYSIS GROUP FORT BELVOIR VA.,1971 The statistical properties of the numbers generated by four uniform random number generators are investigated The properties investigated are the uniformity and the randomness of the sequence generated by each number generator The Chi square test is applied to the frequency distribution of the generated numbers to test for uniformity Tuns tests and the serial test are used to test for randomness The testing is performed on a sequence of 50 000 numbers generated by each uniform random number generator Author   **Random Number Generators and Simulation** István Deák,1990   Statistics James T. McClave,Terry Sincich,2009 KEY MESSAGE The Eleventh Edition of this highly regarded introductory text emphasizes inference and sound decision making through its extensive coverage of data collection and analysis McClave develops statistical thinking and teaches readers to properly assess the credibility of inferences from the vantage point of both the consumer and the producer This edition incorporates more exercises and more visual features such as redesigned end of chapter summaries and an increased use of applets This text assumes a mathematical background of basic algebra KEY TOPICS Statistics Data and Statistical Thinking Methods for Describing Sets of Data Probability Discrete Random Variables Continuous Random Variables Sampling Distributions Inferences Based on a Single Sample Estimation with Confidence Intervals Inferences Based on a Single Sample Tests of Hypothesis Inferences Based on a Two Samples Confidence Intervals and Tests of Hypotheses Analysis of Variance Comparing More Than Two Means Simple Linear Regression Multiple Regression and Model Building Categorical Data Analysis Nonparametric Statistics MARKET For all readers interested in statistics   *Analysis of Uniform Random Numbers Generated by Randu and Urn Ten Different Seeds* Carl B. Bates,ARMY COMBAT DEVELOPMENTS COMMAND SYSTEMS ANALYSIS GROUP FORT BELVOIR VA.,1973 The statistical properties of the numbers generated by two uniform random number generators RANDU and URN each using ten different seeds are investigated The properties investigated are the uniformity and the randomness of the sequence generated by each number generator The Chi square test is applied to the frequency distribution of the generated numbers to test for uniformity Runs tests and the serial test are used to test for randomness The testing is performed on a sequence of 50 000 numbers generated by each uniform random number generator using each of the ten seeds Author   **Numerical Methods in Computer Programming** Myron R. Rosenthal,1966 Presents FORTRAN to the reader as a vehicle through which he can communicate with the computer Introduction   *Algorithms in C* Robert Sedgewick,1990 Algorithms in C is a comprehensive repository of algorithms complete with code Starting with basic data structures Algorithms in C covers an enormous scope of information with extensive treatment of searching and advanced data structures sorting string processing computational geometry graph problems and mathematical algorithms   Lotus 1-2-3 for Engineers Delores M.

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In a fast-paced world fueled by information and interconnectivity, the spellbinding force of linguistics has acquired newfound prominence. Its capacity to evoke emotions, stimulate contemplation, and stimulate metamorphosis is really astonishing. Within the pages of "**Uniform Random Numbers**," an enthralling opus penned by a very acclaimed wordsmith, readers attempt an immersive expedition to unravel the intricate significance of language and its indelible imprint on our lives. Throughout this assessment, we shall delve in to the book is central motifs, appraise its distinctive narrative style, and gauge its overarching influence on the minds of its readers.

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