Subject: Solving equation with Monte Carlo simulation
Posted by zanotti on Mon, 18 Jan 1999 08:00:00 GMT
View Forum Message <> Reply to Message

Hi,

I'm looking for a Monte-Carlo programm (C, Fortran, IDL...) that could be used to solve the following problem:

F(w)=Integration(G(w,u).H(u), u=-infinity, +infinity)

The functions F(w) is known numerically.
G(w,u) is of the form:
G(w,u)=Sigma(u)*exp(-(1/sigma(u)^2)*(w+delta(u))^2)
where Sigma(u) and delta(u) are two functions of u.

The problem is to find numerically, h(t), the Fourier transform of H.
It seems difficult to apply the convolution theorem.

If someone has experience, information or a clever idea on the way to solve this sort of problems, please tell me,
Thank you.

JMarc